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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/04/2020 TO: 02/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	2025 On 07-May-20			Bond Future	133.45	133.4402	133.4455	133.4402	2,087.00
02/04/2020	2025 On 06-August-20			Bond Future	134.05	134.0477	134.0528	134.0477	0.00
02/04/2020	2025 On 05-November-20			Bond Future	136.17	136.1688	136.1738	136.1688	0.00
02/04/2020	2025 On 04-February-21			Bond Future	136.82	136.8139	136.8191	136.8139	0.00
02/04/2020	2029 On 07-May-20			Bond Future	93.84	93.8308	93.8355	93.8308	2,571.00
02/04/2020	2029 On 06-August-20			Bond Future	95.32	95.3173	95.3217	95.3173	0.00
02/04/2020	2029 On 05-November-20			Bond Future	95.69	95.6830	95.6875	95.6830	0.00
02/04/2020	2029 On 04-February-21			Bond Future	97.22	97.2106	97.2152	97.2106	0.00
02/04/2020	2030 On 07-May-20			Bond Future	11.24	84.0705	83.3307	84.0705	104,874.00
02/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
02/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
02/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	13797	13	14	13	0.00
02/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	13115	12	13	12	5,820.00
02/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	13860	13	14	13	0.00
02/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	13424	13	13	13	5,820.00
02/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	15947	15	16	15	0.00
02/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	11347	11	11	11	0.00
02/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	13735	13	14	13	0.00
02/04/2020	2030 On 06-August-20			Bond Future	11.45	81.3732	80.6217	81.3732	200.00
02/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	26	0	0	0	450.00
02/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	3	0	0	0	800.00
02/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	16	0	0	0	800.00
02/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	29	0	0	0	0.00
02/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	814	1	1	1	470.00
02/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	241	0	0	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	68	0	0	0	0.00
02/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	31	0	0	0	0.00
02/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	39	0	0	0	323.00
02/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	5	0	0	0	323.00
02/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	30	0	0	0	0.00
02/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	877	1	1	1	0.00
02/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	265	0	0	0	0.00
02/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	144	0	0	0	450.00
02/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	10933	10	11	10	800.00
02/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	12723	12	13	12	0.00
02/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	7814	7	8	7	0.00
02/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	12781	12	13	12	0.00
02/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	16432	16	16	16	0.00
02/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	4422	4	4	4	0.00
02/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	12196	11	12	11	0.00
02/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	7562	7	8	7	0.00
02/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	9116	8	9	8	0.00
02/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	12840	12	13	12	0.00
02/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	14215	13	14	13	0.00
02/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	17315	17	17	17	0.00
02/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	4619	4	5	4	0.00
02/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	13077	12	13	12	0.00
02/04/2020	2030 On 05-November-20			Bond Future	11.65	82.6419	81.8786	82.6419	0.00
02/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	268	0	0	0	0.00
02/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	74	0	0	0	3,000.00
02/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	27	0	0	0	1,000.00
02/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	104	0	0	0	1,000.00
02/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	59	0	0	0	3,000.00
02/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	186	0	0	0	0.00
02/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	388	0	0	0	0.00
02/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	28	0	0	0	14,160.00
02/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	75	0	0	0	14,160.00
02/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	145	0	0	0	3,000.00
02/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	864	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	102	0	0	0	15,947.00
02/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	765	1	1	1	0.00
02/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	192	0	0	0	0.00
02/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	40	0	0	0	15,947.00
02/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	16	0	0	0	3,000.00
02/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	512	1	1	1	0.00
02/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	189	0	0	0	0.00
02/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	12107	11	12	11	0.00
02/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	7219	7	7	7	15,947.00
02/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	15817	15	16	15	0.00
02/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	12933	12	13	12	0.00
02/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	9603	9	10	9	14,160.00
02/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	18064	17	18	17	0.00
02/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	14064	13	14	13	0.00
02/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	11998	11	12	11	0.00
02/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	6790	6	7	6	3,000.00
02/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	17020	16	17	16	0.00
02/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	15049	14	15	14	0.00
02/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	8631	8	9	8	1,000.00
02/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	12053	11	12	11	0.00
02/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	19694	19	20	19	0.00
02/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	14007	13	14	13	0.00
02/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	18187	17	18	17	0.00
02/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	10879	10	11	10	3,000.00
02/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	15108	14	15	14	0.00
02/04/2020	2030 On 04-February-21			Bond Future	11.87	79.9358	79.1605	79.9358	0.00
02/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	53	0	0	0	1,000.00
02/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	188	0	0	0	0.00
02/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	175	0	0	0	1,000.00
02/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	52	0	0	0	800.00
02/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	185	0	0	0	0.00
02/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	118	0	0	0	800.00
02/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	698	1	1	1	0.00
02/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	182	0	0	0	0.00

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02/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	14444	14	14	14	0.00
02/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	18846	18	19	18	0.00
02/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	14224	13	14	13	0.00
02/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	8995	8	9	8	1,800.00
02/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	15904	15	16	15	0.00
02/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	14279	14	14	14	0.00
02/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	14169	13	14	13	0.00
02/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	18785	18	19	18	0.00
02/04/2020	2032 On 07-May-20			Bond Future	11.66	80.0935	79.3117	80.0935	80,771.00
02/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
02/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
02/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	14974	14	15	14	0.00
02/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	14906	14	15	14	0.00
02/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	17474	17	17	17	0.00
02/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	14838	14	15	14	0.00
02/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	12563	12	13	12	3,000.00
02/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	14161	13	14	13	0.00
02/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	12827	12	13	12	0.00
02/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	16213	15	16	15	0.00
02/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	15042	14	15	14	0.00
02/04/2020	2032 On 06-August-20			Bond Future	11.86	81.3423	80.5481	81.3423	300.00
02/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	75	0	0	0	0.00
02/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	22	0	0	0	0.00
02/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	3	0	0	0	800.00
02/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	14	0	0	0	800.00
02/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	22	0	0	0	0.00

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02/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	23	0	0	0	0.00
02/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	13985	13	14	13	0.00
02/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	14114	13	14	13	0.00
02/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	18573	18	19	18	0.00
02/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	15165	14	15	14	0.00
02/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	14049	13	14	13	0.00
02/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	11213	10	11	10	800.00
02/04/2020	2032 On 05-November-20			Bond Future	12.06	78.4560	77.6493	78.4560	0.00
02/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	178	0	0	0	0.00
02/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	1026	1	1	1	0.00
02/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	1138	1	1	1	0.00
02/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	54	0	0	0	3,000.00
02/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	137	0	0	0	3,000.00
02/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	101	0	0	0	1,000.00
02/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	181	0	0	0	0.00
02/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	38	0	0	0	1,000.00
02/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	175	0	0	0	0.00
02/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	13257	13	13	13	0.00
02/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	17300	17	17	17	0.00
02/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	18435	18	18	18	0.00
02/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	6338	6	6	6	1,000.00
02/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	13137	12	13	12	0.00
02/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	15168	14	15	14	0.00
02/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	14108	13	14	13	0.00
02/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	13197	12	13	12	0.00
02/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	6728	6	7	6	3,000.00
02/04/2020	2032 On 04-February-21			Bond Future	12.28	79.6902	78.8708	79.6902	0.00
02/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	56	0	0	0	800.00
02/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	209	0	0	0	0.00
02/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	129	0	0	0	800.00
02/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	215	0	0	0	0.00
02/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	950	1	1	1	0.00
02/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	212	0	0	0	0.00
02/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	15074	14	15	14	0.00

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02/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	17108	16	17	16	0.00
02/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	15014	14	15	14	0.00
02/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	8643	8	9	8	800.00
02/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	15134	14	15	14	0.00
02/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	20373	20	20	20	0.00
02/04/2020	2033 On 07-May-20			Bond Future	93.46	94.0256	93.4649	94.0256	7,089.00
02/04/2020	2033 On 06-August-20			Bond Future	94.95	95.5150	94.9452	95.5150	0.00
02/04/2020	2033 On 05-November-20			Bond Future	95.23	95.8066	95.2277	95.8066	0.00
02/04/2020	2033 On 04-February-21			Bond Future	96.75	97.3361	96.7481	97.3361	0.00
02/04/2020	2037 On 07-May-20			Bond Future	11.96	78.1871	77.5821	78.1871	85,503.00
02/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	15629	15	16	15	0.00
02/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	12709	12	13	12	0.00
02/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	15783	15	16	15	0.00
02/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	14943	14	15	14	0.00
02/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	15706	15	16	15	0.00
02/04/2020	2037 On 06-August-20			Bond Future	12.15	75.1476	74.5329	75.1476	300.00
02/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	24	0	0	0	0.00
02/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	25	0	0	0	0.00
02/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	23	0	0	0	0.00
02/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	14795	14	15	14	0.00
02/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	14722	14	15	14	0.00
02/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	14649	14	15	14	0.00
02/04/2020	2037 On 05-November-20			Bond Future	12.33	76.3193	75.6949	76.3193	0.00
02/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	206	0	0	0	0.00
02/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	198	0	0	0	0.00
02/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	202	0	0	0	0.00
02/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	13697	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	13563	13	14	13	0.00
02/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	13630	13	14	13	0.00
02/04/2020	2037 On 04-February-21			Bond Future	12.54	73.2632	72.6291	73.2632	0.00
02/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	2345	3	2	3	300.00
02/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	145	0	0	0	72.00
02/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	7634	8	8	8	0.00
02/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	409	0	0	0	0.00
02/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	367	0	0	0	0.00
02/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	767	1	1	1	0.00
02/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	2210	2	2	2	0.00
02/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	372	0	0	0	0.00
02/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	486	1	0	1	240.00
02/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	377	0	0	0	0.00
02/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	14061	13	14	13	0.00
02/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	5723	5	6	5	240.00
02/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	12865	12	13	12	0.00
02/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	14189	14	14	14	0.00
02/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	10690	10	11	10	72.00
02/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1684	2	2	2	300.00
02/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	13677	13	14	13	72.00
02/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	14125	14	14	14	0.00
02/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	18450	18	18	18	0.00
02/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	5458	5	5	5	0.00
02/04/2020	2038 On 07-May-20			Bond Future	109.24	100.6468	109.2427	100.6468	11,962.00
02/04/2020	2038 On 06-August-20			Bond Future	109.28	100.5466	109.2783	100.5466	0.00
02/04/2020	2038 On 05-November-20			Bond Future	111.01	102.1375	111.0074	102.1375	0.00
02/04/2020	2038 On 04-February-21			Bond Future	111.06	102.0482	111.0597	102.0482	0.00
02/04/2020	2040 On 07-May-20			Bond Future	11.98	80.8539	80.1470	80.8539	65,685.00
02/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	4398	5	4	5	325.00
02/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
02/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	2085	3	2	3	325.00
02/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	52	0	0	0	450.00
02/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	787	1	1	1	450.00
02/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	12626	12	13	12	0.00
02/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	15998	15	16	15	0.00
02/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1875	1	2	1	0.00
02/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	736	1	1	1	0.00
02/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	5726	5	6	5	0.00
02/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	15015	14	15	14	0.00
02/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	15833	15	16	15	0.00
02/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	17930	17	18	17	0.00
02/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	13808	13	14	13	0.00
02/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	174	0	0	0	0.00
02/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	15916	15	16	15	0.00
02/04/2020	2040 On 06-August-20			Bond Future	12.16	77.6055	76.8873	77.6055	600.00
02/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	27	0	0	0	0.00
02/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	257	0	0	0	0.00
02/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	28	0	0	0	0.00
02/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	29	0	0	0	0.00
02/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	601	1	1	1	0.00
02/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	224	0	0	0	0.00
02/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	6	0	0	0	800.00
02/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	32	0	0	0	800.00
02/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	14375	14	14	14	0.00
02/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	9178	9	9	9	800.00
02/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	18415	18	18	18	0.00
02/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	14687	14	15	14	0.00
02/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	8785	8	9	8	12,538.00
02/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	14765	14	15	14	0.00
02/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	6307	6	6	6	517.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	14609	14	15	14	0.00
02/04/2020	2040 On 05-November-20			Bond Future	12.34	78.8155	78.0861	78.8155	0.00
02/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	67	0	0	0	2,000.00
02/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	187	0	0	0	2,000.00
02/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	119	0	0	0	2,000.00
02/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	39	0	0	0	2,000.00
02/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	213	0	0	0	0.00
02/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	1670	2	2	2	0.00
02/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	217	0	0	0	0.00
02/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	221	0	0	0	0.00
02/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	1321	2	1	2	0.00
02/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	6493	6	6	6	2,000.00
02/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	13731	13	14	13	0.00
02/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	13659	13	14	13	0.00
02/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	16032	15	16	15	0.00
02/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	20043	19	20	19	0.00
02/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	5563	5	6	5	2,000.00
02/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	13803	13	14	13	0.00
02/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	14310	14	14	14	0.00
02/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	18154	17	18	17	0.00
02/04/2020	2040 On 04-February-21			Bond Future	12.54	75.5483	74.8075	75.5483	0.00
02/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	1951	2	2	2	0.00
02/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	254	0	0	0	800.00
02/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	420	1	0	1	0.00
02/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	96	0	0	0	500.00
02/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	111	0	0	0	800.00
02/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	425	1	0	1	0.00
02/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	1658	2	2	2	0.00
02/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	329	0	0	0	500.00
02/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	414	0	0	0	0.00
02/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	14329	14	14	14	0.00
02/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	7484	7	7	7	500.00
02/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	15451	15	15	15	0.00
02/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	21233	21	21	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	20577	20	21	20	0.00
02/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	16687	16	17	16	0.00
02/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	14192	14	14	14	0.00
02/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	14260	14	14	14	0.00
02/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	6701	6	7	6	800.00
02/04/2020	2044 On 07-May-20			Bond Future	12.02	77.6293	76.9272	77.6293	82,974.00
02/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	8	0	0	0	0.00
02/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
02/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
02/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
02/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
02/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
02/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	39	0	0	0	0.00
02/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
02/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
02/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	27	0	0	0	0.00
02/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	6541	6	7	6	556.00
02/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	6066	5	6	5	100.00
02/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	20636	20	21	20	0.00
02/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	14974	14	15	14	0.00
02/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	14397	14	14	14	0.00
02/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	15892	15	16	15	0.00
02/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	15977	15	16	15	0.00
02/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	18921	18	19	18	0.00
02/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	14479	14	14	14	0.00
02/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	8016	7	8	7	129.00
02/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	19998	19	20	19	0.00
02/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	15808	15	16	15	0.00
02/04/2020	2044 On 06-August-20			Bond Future	12.20	74.4558	73.7426	74.4558	3,339.00
02/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	2	0	0	0	602.00
02/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	13	0	0	0	0.00

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02/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	20	0	0	0	602.00
02/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
02/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	7	0	0	0	140.00
02/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	14	0	0	0	0.00
02/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	395	1	0	1	0.00
02/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	280	0	0	0	0.00
02/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	14	0	0	0	0.00
02/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	16386	16	16	16	0.00
02/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	8512	8	9	8	140.00
02/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	24016	23	24	23	0.00
02/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	18152	17	18	17	0.00
02/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	16303	16	16	16	0.00
02/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	7507	7	8	7	602.00
02/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	16469	16	16	16	0.00
02/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	15486	15	15	15	0.00
02/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	20783	20	21	20	0.00
02/04/2020	2044 On 05-November-20			Bond Future	12.38	75.6167	74.8923	75.6167	0.00
02/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	57	0	0	0	1,815.00
02/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	210	0	0	0	0.00
02/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	97	0	0	0	0.00
02/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1084	1	1	1	0.00
02/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	218	0	0	0	0.00
02/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	1155	1	1	1	0.00
02/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	100	0	0	0	568.00
02/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	19	0	0	0	568.00
02/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	697	1	1	1	0.00
02/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	115	0	0	0	525.00
02/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	22	0	0	0	525.00
02/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	816	1	1	1	0.00
02/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	6	0	0	0	1,815.00
02/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	111	0	0	0	1,815.00
02/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	214	0	0	0	0.00
02/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	13745	13	14	13	0.00
02/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	16251	16	16	16	0.00

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02/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	21972	21	22	21	0.00
02/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	16094	15	16	15	0.00
02/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	8391	8	8	8	1,815.00
02/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	6986	6	7	6	1,815.00
02/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	26343	26	26	26	0.00
02/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	13671	13	14	13	0.00
02/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	22421	22	22	22	0.00
02/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	16727	16	17	16	0.00
02/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	18686	18	19	18	0.00
02/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	9030	8	9	8	525.00
02/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	7244	7	7	7	568.00
02/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	13818	13	14	13	0.00
02/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	16647	16	17	16	0.00
02/04/2020	2044 On 04-February-21			Bond Future	12.57	72.4244	71.6886	72.4244	0.00
02/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	355	0	0	0	0.00
02/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	366	0	0	0	0.00
02/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	220	0	0	0	0.00
02/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	696	1	1	1	0.00
02/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	114	0	0	0	405.00
02/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	361	0	0	0	0.00
02/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	325	0	0	0	0.00
02/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	15375	15	15	15	405.00
02/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	20296	20	20	20	0.00
02/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	11644	11	12	11	405.00
02/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	14870	14	15	14	0.00
02/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	14942	14	15	14	0.00
02/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	17248	17	17	17	0.00
02/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	14799	14	15	14	0.00
02/04/2020	2046 On 07-May-20			Bond Future	92.70	92.6935	92.6982	92.6935	15,286.00
02/04/2020	2046 On 06-August-20			Bond Future	94.17	94.1618	94.1664	94.1618	0.00
02/04/2020	2046 On 05-November-20			Bond Future	93.86	93.8567	93.8612	93.8567	0.00
02/04/2020	2046 On 04-February-21			Bond Future	95.36	95.3550	95.3597	95.3550	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
02/04/2020	2050 On 07-May-20			Bond Future	96.82	92.4879	96.8226	92.4879	15,776.00
02/04/2020	2050 On 06-August-20			Bond Future	96.48	92.0738	96.4770	92.0738	0.00
02/04/2020	2050 On 05-November-20			Bond Future	98.00	93.5308	98.0035	93.5308	0.00
02/04/2020	2050 On 04-February-21			Bond Future	97.65	93.1045	97.6486	93.1045	0.00
02/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	AL37 On 07-May-20			Index Future	638.84	644.4440	638.8370	644.4440	0.00
02/04/2020	AL37 On 06-August-20			Index Future	648.69	654.3840	648.6880	654.3840	0.00
02/04/2020	AL37 On 05-November-20			Index Future	658.91	664.6930	658.9070	664.6930	0.00
02/04/2020	AL37 On 04-February-21			Index Future	669.28	675.1520	669.2750	675.1520	0.00
02/04/2020	AL7T On 07-May-20			Index Future	701.88	708.4850	701.8830	708.4850	0.00
02/04/2020	AL7T On 06-August-20			Index Future	712.71	719.4130	712.7080	719.4130	0.00
02/04/2020	AL7T On 05-November-20			Index Future	723.93	730.7460	723.9340	730.7460	0.00
02/04/2020	AL7T On 04-February-21			Index Future	735.33	742.2440	735.3260	742.2440	0.00
02/04/2020	ALBI On 07-May-20			Index Future	633.90	639.2160	633.8990	639.2160	208.00
02/04/2020	ALBI On 06-August-20			Index Future	643.67	649.0750	643.6740	649.0750	0.00
02/04/2020	ALBI On 05-November-20			Index Future	653.81	659.3000	653.8140	659.3000	0.00
02/04/2020	ALBI On 04-February-21			Index Future	664.10	669.6740	664.1020	669.6740	0.00
02/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2020	ES33 On 07-May-20			Bond Future	12.94	67.5209	66.9887	67.5209	350.00
02/04/2020	ES33 On 06-August-20			Bond Future	13.18	68.5736	68.0329	68.5736	0.00
02/04/2020	ES33 On 05-November-20			Bond Future	13.43	65.8563	65.3072	65.8563	0.00
02/04/2020	ES33 On 04-February-21			Bond Future	13.69	66.8922	66.3345	66.8922	0.00
02/04/2020	ES42 On 07-May-20			Bond Future	13.13	67.8561	67.2709	67.8561	4,919.00
02/04/2020	ES42 On 06-August-20			Bond Future	13.36	68.9143	68.3198	68.9143	0.00
02/04/2020	ES42 On 05-November-20			Bond Future	13.59	65.7268	65.1230	65.7268	0.00
02/04/2020	ES42 On 04-February-21			Bond Future	13.84	66.7605	66.1472	66.7605	0.00
02/04/2020	GOVI On 07-May-20			GOVI	626.11	631.4040	626.1090	631.4040	1,180.00
02/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	938810	89	94	89	0.00
02/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	938910	89	94	89	0.00
02/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	938710	89	94	89	0.00
02/04/2020	GOVI On 06-August-20			GOVI	635.77	641.1430	635.7650	641.1430	1.00
02/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	923650	87	92	87	0.00
02/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	923550	87	92	87	0.00
02/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	923750	87	92	87	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
02/04/2020	GOVI On 05-November-20			GOVI	645.78	651.2430	645.7800	651.2430	0.00
02/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	920700	87	92	87	0.00
02/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	920500	87	92	87	0.00
02/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	920600	87	92	87	0.00
02/04/2020	GOVI On 04-February-21			GOVI	655.94	661.4910	655.9410	661.4910	0.00
02/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
02/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	949990	89	95	89	0.00
02/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	950090	89	95	89	0.00
02/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	950190	89	95	89	0.00
02/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2020	IGOV On 07-May-20			Index Future	246.35	243.4420	246.3540	243.4420	559.00
02/04/2020	IGOV On 06-August-20			Index Future	250.21	247.2570	250.2140	247.2570	0.00
02/04/2020	IGOV On 05-November-20			Index Future	254.22	251.2110	254.2150	251.2110	0.00
02/04/2020	IGOV On 04-February-21			Index Future	258.27	255.2220	258.2740	255.2220	0.00
02/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
02/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
02/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.64	94.5400	94.6400	94.5400	0.00
02/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.27	93.1100	93.2700	93.1100	0.00
02/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.93	91.7100	91.9300	91.7100	0.00
02/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.40	91.1000	91.4000	91.1000	0.00
02/04/2020	IS05 On 21-December-21			Interest Rate Swap	93.21	92.8500	93.2100	92.8500	51.00
02/04/2020	IS05 On 15-March-22			Interest Rate Swap	93.22	92.7900	93.2200	92.7900	0.00
02/04/2020	IS05 On 21-June-22			Interest Rate Swap	93.95	93.4300	93.9500	93.4300	0.00
02/04/2020	IS05 On 20-September-22			Interest Rate Swap	97.68	97.0400	97.6800	97.0400	0.00
02/04/2020	IS05 On 20-December-22			Interest Rate Swap	98.79	98.0300	98.7900	98.0300	0.00
02/04/2020	IS05 On 22-March-23			Interest Rate Swap	91.93	91.0500	91.9300	91.0500	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
02/04/2020	IS05 On 20-June-23			Interest Rate Swap	98.05	97.0600	98.0500	97.0600	0.00
02/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
02/04/2020	IS10 On 17-December-25			Interest Rate Swap	92.38	90.8200	92.3800	90.8200	0.00
02/04/2020	IS10 On 16-March-26			Interest Rate Swap	89.63	88.0100	89.6300	88.0100	0.00
02/04/2020	IS10 On 15-June-26			Interest Rate Swap	88.68	87.0100	88.6800	87.0100	0.00
02/04/2020	IS10 On 21-September-26			Interest Rate Swap	91.14	89.4300	91.1400	89.4300	0.00
02/04/2020	IS10 On 21-December-26			Interest Rate Swap	95.44	93.7100	95.4400	93.7100	0.00
02/04/2020	IS10 On 15-March-27			Interest Rate Swap	94.50	92.7200	94.5000	92.7200	0.00
02/04/2020	IS10 On 21-June-27			Interest Rate Swap	96.86	95.0700	96.8600	95.0700	0.00
02/04/2020	IS10 On 20-September-27			Interest Rate Swap	102.79	101.0000	102.7900	101.0000	0.00
02/04/2020	IS10 On 20-December-27			Interest Rate Swap	103.52	101.7100	103.5200	101.7100	0.00
02/04/2020	IS10 On 22-March-28			Interest Rate Swap	97.27	95.3900	97.2700	95.3900	0.00
02/04/2020	IS10 On 20-June-28			Interest Rate Swap	104.96	103.1100	104.9600	103.1100	0.00
02/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
02/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/04/2020	R023 On 07-May-20			Bond Future	7.14	103.3508	103.0516	103.3508	57,324.00
02/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	194	0	0	0	0.00
02/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	188	0	0	0	0.00
02/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	200	0	0	0	0.00
02/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	827	1	1	1	0.00
02/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	808	1	1	1	0.00
02/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	789	1	1	1	0.00
02/04/2020	R023 On 06-August-20			Bond Future	7.23	104.9623	104.6581	104.9623	0.00
02/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	806	1	1	1	0.00
02/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	832	1	1	1	0.00
02/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	819	1	1	1	0.00
02/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	721	1	1	1	0.00
02/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	731	1	1	1	0.00
02/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	742	1	1	1	0.00
02/04/2020	R023 On 05-November-20			Bond Future	7.34	102.6759	102.3669	102.6759	0.00
02/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	1126	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	1114	1	1	1	0.00
02/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	1139	1	1	1	0.00
02/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	874	1	1	1	0.00
02/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	866	1	1	1	0.00
02/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	858	1	1	1	0.00
02/04/2020	R023 On 04-February-21			Bond Future	7.47	104.2912	103.9774	104.2912	0.00
02/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	295	0	0	0	0.00
02/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	303	0	0	0	0.00
02/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	299	0	0	0	0.00
02/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	2478	2	2	2	0.00
02/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	2493	2	2	2	0.00
02/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	2462	2	2	2	0.00
02/04/2020	R035 On 07-May-20			Bond Future	11.88	81.7198	81.0214	81.7198	132,532.00
02/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
02/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
02/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	5	0	0	0	0.00
02/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	15	0	0	0	0.00
02/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
02/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
02/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
02/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	18287	18	18	18	0.00
02/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	15892	15	16	15	0.00
02/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	15438	15	15	15	0.00
02/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	13947	13	14	13	0.00
02/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	16044	15	16	15	0.00
02/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	13215	13	13	13	0.00
02/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	13727	13	14	13	0.00
02/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	7001	6	7	6	5,000.00
02/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	8187	7	8	7	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	15967	15	16	15	0.00
02/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	18840	18	19	18	0.00
02/04/2020	R035 On 06-August-20			Bond Future	12.07	82.9940	82.2844	82.9940	410.00
02/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	2	0	0	0	500.00
02/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	24,761.00
02/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	32	0	0	0	0.00
02/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	15	0	0	0	500.00
02/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	133	0	0	0	0.00
02/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	33	0	0	0	0.00
02/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
02/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	31	0	0	0	0.00
02/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	13689	13	14	13	0.00
02/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	22707	22	23	22	0.00
02/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	13831	13	14	13	0.00
02/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	10171	10	10	10	500.00
02/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	20686	20	21	20	0.00
02/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	13760	13	14	13	0.00
02/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	15561	15	16	15	0.00
02/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	19974	19	20	19	0.00
02/04/2020	R035 On 05-November-20			Bond Future	12.27	79.7958	79.0752	79.7958	0.00
02/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	285	0	0	0	0.00
02/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	289	0	0	0	0.00
02/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	280	0	0	0	0.00
02/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	12236	12	12	12	0.00
02/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	12173	12	12	12	0.00
02/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	12110	11	12	11	0.00
02/04/2020	R035 On 04-February-21			Bond Future	12.48	81.0511	80.3191	81.0511	0.00
02/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	319	0	0	0	0.00
02/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	284	0	0	0	0.00
02/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	280	0	0	0	0.00
02/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	276	0	0	0	0.00
02/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1102	1	1	1	0.00
02/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	15178	15	15	15	0.00
02/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	15244	15	15	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	14593	14	15	14	650.00
02/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	8842	8	9	8	650.00
02/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	15113	14	15	14	0.00
02/04/2020	R186 On 07-May-20			Bond Future	10.22	106.3542	105.4106	106.3542	88,533.00
02/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	5	0	0	0	0.00
02/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	10935	10	11	10	0.00
02/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	13526	13	14	13	0.00
02/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	6389	5	6	5	0.00
02/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	10827	10	11	10	0.00
02/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	11864	11	12	11	2,500.00
02/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	9802	9	10	9	0.00
02/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	8630	8	9	8	23,172.00
02/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	10881	10	11	10	0.00
02/04/2020	R186 On 06-August-20			Bond Future	10.44	102.7165	101.7578	102.7165	2,190.00
02/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	44	0	0	0	0.00
02/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	32	0	0	0	0.00
02/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	45	0	0	0	0.00
02/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	43	0	0	0	0.00
02/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	10146	9	10	9	0.00
02/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	10706	10	11	10	0.00
02/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	10045	9	10	9	0.00
02/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	10095	9	10	9	0.00
02/04/2020	R186 On 05-November-20			Bond Future	10.66	104.3178	103.3441	104.3178	0.00
02/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	216	0	0	0	0.00
02/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	213	0	0	0	0.00
02/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	209	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
02/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	126	0	0	0	3,500.00
02/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	527	1	1	1	0.00
02/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	50	0	0	0	3,500.00
02/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	11019	10	11	10	0.00
02/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	13486	13	13	13	0.00
02/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	9564	9	10	9	0.00
02/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	6926	6	7	6	3,500.00
02/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	9610	9	10	9	0.00
02/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	9519	9	10	9	0.00
02/04/2020	R186 On 04-February-21			Bond Future	10.91	100.6633	99.6743	100.6633	0.00
02/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	117	0	0	0	0.00
02/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	119	0	0	0	0.00
02/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	121	0	0	0	0.00
02/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	12600	12	13	12	0.00
02/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	12552	12	13	12	0.00
02/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	12647	12	13	12	0.00
02/04/2020	R197 On 07-May-20			Bond Future	309.23	309.2348	309.2344	309.2348	2,507.00
02/04/2020	R197 On 06-August-20			Bond Future	306.35	306.3501	306.3489	306.3501	0.00
02/04/2020	R197 On 05-November-20			Bond Future	311.20	311.1974	311.1960	311.1974	0.00
02/04/2020	R197 On 04-February-21			Bond Future	308.18	308.1792	308.1779	308.1792	0.00
02/04/2020	R202 On 07-May-20			Bond Future	206.62	206.6129	206.6237	206.6129	7,982.00
02/04/2020	R202 On 06-August-20			Bond Future	205.76	205.7516	205.7621	205.7516	0.00
02/04/2020	R202 On 05-November-20			Bond Future	209.02	209.0072	209.0178	209.0072	0.00
02/04/2020	R202 On 04-February-21			Bond Future	208.11	208.1021	208.1128	208.1021	0.00
02/04/2020	R208 On 07-May-20			Bond Future	4.62	102.5986	102.5951	102.5986	29,633.00
02/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	198	0	0	0	0.00
02/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	190	0	0	0	0.00
02/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	183	0	0	0	0.00
02/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	25	0	0	0	0.00
02/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	26	0	0	0	0.00
02/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	23	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R208 On 06-August-20			Bond Future	3.96	104.1983	104.1945	104.1983	0.00
02/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	1001	1	1	1	0.00
02/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	1007	1	1	1	0.00
02/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	995	1	1	1	0.00
02/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
02/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
02/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
02/04/2020	R208 On 05-November-20			Bond Future	2.41	102.4235	102.4196	102.4235	0.00
02/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	923	1	1	1	0.00
02/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	919	1	1	1	0.00
02/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	915	1	1	1	0.00
02/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
02/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
02/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 07-May-20			Bond Future	11.85	61.5940	61.0306	61.5940	72,006.00
02/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	13557	13	14	13	0.00
02/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	13491	13	13	13	0.00
02/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	13622	13	14	13	0.00
02/04/2020	R209 On 06-August-20			Bond Future	12.03	62.5544	61.9821	62.5544	200.00
02/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	47443	47	47	47	0.00
02/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	47551	47	48	47	0.00
02/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	47334	47	47	47	0.00
02/04/2020	R209 On 05-November-20			Bond Future	12.20	60.3824	59.8010	60.3824	0.00
02/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	261	0	0	0	0.00
02/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	269	0	0	0	0.00
02/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	265	0	0	0	0.00
02/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	11949	11	12	11	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
02/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	11892	11	12	11	0.00
02/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	12006	11	12	11	0.00
02/04/2020	R209 On 04-February-21			Bond Future	12.39	61.3322	60.7417	61.3322	0.00
02/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	375	0	0	0	0.00
02/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	380	0	0	0	0.00
02/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	370	0	0	0	0.00
02/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	12339	12	12	12	0.00
02/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	12283	12	12	12	0.00
02/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	12229	12	12	12	0.00
02/04/2020	R210 On 07-May-20			Bond Future	173.50	173.4892	173.4983	173.4892	1,419.00
02/04/2020	R210 On 06-August-20			Bond Future	176.25	176.2374	176.2462	176.2374	0.00
02/04/2020	R210 On 05-November-20			Bond Future	176.31	176.3049	176.3136	176.3049	0.00
02/04/2020	R210 On 04-February-21			Bond Future	179.13	179.1194	179.1284	179.1194	0.00
02/04/2020	R212 On 07-May-20			Bond Future	165.02	164.7349	165.0230	164.7349	6,719.00
02/04/2020	R212 On 06-August-20			Bond Future	165.34	165.0494	165.3416	165.0494	0.00
02/04/2020	R212 On 05-November-20			Bond Future	167.96	167.6610	167.9577	167.6610	0.00
02/04/2020	R212 On 04-February-21			Bond Future	168.31	168.0083	168.3099	168.0083	0.00
02/04/2020	R213 On 07-May-20			Bond Future	11.48	74.7734	74.0546	74.7734	16,774.00
02/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	13692	13	14	13	0.00
02/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	13569	13	14	13	0.00
02/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	13631	13	14	13	0.00
02/04/2020	R213 On 06-August-20			Bond Future	11.67	75.9392	75.2090	75.9392	300.00
02/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	36	0	0	0	0.00
02/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	37	0	0	0	0.00
02/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	37	0	0	0	0.00
02/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	12707	12	13	12	0.00
02/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	12648	12	13	12	0.00
02/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	12766	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R213 On 05-November-20			Bond Future	11.87	73.5801	72.8384	73.5801	0.00
02/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	210	0	0	0	0.00
02/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	214	0	0	0	0.00
02/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	217	0	0	0	0.00
02/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	11898	11	12	11	0.00
02/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	12006	11	12	11	0.00
02/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	11952	11	12	11	0.00
02/04/2020	R213 On 04-February-21			Bond Future	12.08	74.7376	73.9843	74.7376	0.00
02/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	209	0	0	0	0.00
02/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	206	0	0	0	0.00
02/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	203	0	0	0	0.00
02/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	13955	13	14	13	0.00
02/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	14010	13	14	13	0.00
02/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	13901	13	14	13	0.00
02/04/2020	R214 On 07-May-20			Bond Future	11.91	60.5373	59.9609	60.5373	21,613.00
02/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
02/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
02/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	17	0	0	0	0.00
02/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	11513	11	12	11	0.00
02/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	12589	12	13	12	0.00
02/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	15686	15	16	15	0.00
02/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	6811	6	7	6	1,250.00
02/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	12521	12	13	12	0.00
02/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	12453	12	12	12	0.00
02/04/2020	R214 On 06-August-20			Bond Future	12.07	61.4812	60.8956	61.4812	300.00
02/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	72	0	0	0	0.00
02/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	74	0	0	0	0.00
02/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	75	0	0	0	0.00
02/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	11865	11	12	11	0.00
02/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	11993	11	12	11	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
02/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	11929	11	12	11	0.00
02/04/2020	R214 On 05-November-20			Bond Future	12.24	59.1498	58.5550	59.1498	0.00
02/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	332	0	0	0	0.00
02/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	337	0	0	0	0.00
02/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	327	0	0	0	0.00
02/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	11312	11	11	11	0.00
02/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	11254	11	11	11	0.00
02/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	11196	11	11	11	0.00
02/04/2020	R214 On 04-February-21			Bond Future	12.42	60.0802	59.4761	60.0802	0.00
02/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	436	1	0	1	0.00
02/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	447	1	0	1	0.00
02/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	441	1	0	1	0.00
02/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	11772	11	12	11	0.00
02/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	11716	11	12	11	0.00
02/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	11829	11	12	11	0.00
02/04/2020	R248 On 07-May-20			Bond Future	11.97	76.5645	75.8521	76.5645	98,621.00
02/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	4	0	0	0	0.00
02/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
02/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
02/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	16082	15	16	15	0.00
02/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	12551	12	13	12	300.00
02/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	16169	15	16	15	0.00
02/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	16871	16	17	16	0.00
02/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	8656	8	9	8	300.00
02/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	15995	15	16	15	0.00
02/04/2020	R248 On 06-August-20			Bond Future	12.15	77.7583	77.0346	77.7583	400.00
02/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	1617	2	2	2	0.00
02/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	477	1	0	1	0.00
02/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	246	0	0	0	640.00
02/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	0	0	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	39	0	0	0	0.00
02/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	41	0	0	0	0.00
02/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	1496	2	1	2	470.00
02/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	4647	5	5	5	814.00
02/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	65	0	0	0	640.00
02/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
02/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	2800	3	3	3	814.00
02/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	430	1	0	1	470.00
02/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	40	0	0	0	0.00
02/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	13703	13	14	13	0.00
02/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	7218	7	7	7	0.00
02/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	2187	2	2	2	0.00
02/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	13623	13	14	13	0.00
02/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	3625	3	4	3	0.00
02/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1194	1	1	1	0.00
02/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3433	3	3	3	0.00
02/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	24350	24	24	24	0.00
02/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	13783	13	14	13	0.00
02/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	21925	21	22	21	0.00
02/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	8825	8	9	8	0.00
02/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	6915	6	7	6	0.00
02/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	12446	12	12	12	0.00
02/04/2020	R248 On 05-November-20			Bond Future	12.32	74.5418	73.8068	74.5418	0.00
02/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	118	0	0	0	0.00
02/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	115	0	0	0	0.00
02/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	113	0	0	0	0.00
02/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	16120	15	16	15	0.00
02/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	16200	15	16	15	0.00
02/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	16039	15	16	15	0.00
02/04/2020	R248 On 04-February-21			Bond Future	12.51	75.7144	74.9678	75.7144	0.00
02/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	419	1	0	1	0.00
02/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	426	1	0	1	0.00
02/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	432	1	0	1	0.00
02/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	13903	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	14045	13	14	13	0.00
02/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	13974	13	14	13	0.00