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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/06/2020 TO: 02/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	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
02/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	2025 On 06-August-20			Bond Future	138.25	138.1803	138.2452	138.1803	4,976.00
02/06/2020	2025 On 05-November-20			Bond Future	139.81	139.7882	139.8050	139.7882	0.00
02/06/2020	2025 On 04-February-21			Bond Future	139.96	139.9743	139.9632	139.9743	0.00
02/06/2020	2025 On 06-May-21			Bond Future	141.69	141.6948	141.6936	141.6948	0.00
02/06/2020	2029 On 06-August-20			Bond Future	100.05	100.0418	100.0460	100.0418	4,982.00
02/06/2020	2029 On 05-November-20			Bond Future	100.04	100.0693	100.0384	100.0693	0.00
02/06/2020	2029 On 04-February-21			Bond Future	101.24	101.2931	101.2417	101.2931	0.00
02/06/2020	2029 On 06-May-21			Bond Future	101.34	101.3871	101.3422	101.3871	0.00
02/06/2020	2030 On 06-August-20			Bond Future	8.85	94.5639	94.8515	94.5639	106,769.00
02/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	3084	3	3	3	0.00
02/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	2939	3	3	3	450.00
02/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	9033	9	9	9	0.00
02/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	2303	2	2	2	800.00
02/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	1037	1	1	1	800.00
02/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	3157	3	3	3	0.00
02/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	13262	13	13	13	0.00
02/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	7092	7	7	7	470.00
02/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	10526	10	11	10	470.00
02/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	4404	4	4	4	0.00
02/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	6850	7	7	7	0.00
02/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	10776	11	11	11	0.00
02/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	7330	7	7	7	0.00
02/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	5897	6	6	6	450.00
02/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	3120	3	3	3	0.00
02/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	14340	14	14	14	0.00
02/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	8101	8	8	8	650.00
02/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	11375	11	11	11	0.00
02/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	1326	1	1	1	323.00
02/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	3499	3	3	3	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	3523	4	4	4	0.00
02/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	68	0	0	0	650.00
02/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	90	0	0	0	0.00
02/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	1425	2	1	2	0.00
02/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	14	0	0	0	650.00
02/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	1642	2	2	2	0.00
02/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1040	1	1	1	800.00
02/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	26	0	0	0	0.00
02/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	290	0	0	0	0.00
02/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	436	0	0	0	0.00
02/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	1619	2	2	2	0.00
02/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	640	1	1	1	0.00
02/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	397	0	0	0	0.00
02/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	471	1	0	1	5,850.00
02/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	197	0	0	0	0.00
02/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	2273	2	2	2	0.00
02/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	101	0	0	0	0.00
02/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	1760	2	2	2	0.00
02/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	4118	4	4	4	0.00
02/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	1665	2	2	2	0.00
02/06/2020	2030 On 05-November-20			Bond Future	9.02	95.6427	95.8997	95.6427	0.00
02/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	2962	3	3	3	3,000.00
02/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	5481	5	5	5	0.00
02/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	3520	3	4	3	1,000.00
02/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1732	2	2	2	1,000.00
02/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	2636	3	3	3	3,000.00
02/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	4635	4	5	4	0.00
02/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	4671	5	5	5	0.00
02/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	1312	1	1	1	3,000.00
02/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	7305	7	7	7	0.00
02/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	2990	3	3	3	14,160.00
02/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	6472	6	6	6	0.00
02/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	4123	4	4	4	3,000.00

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02/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	9029	9	9	9	0.00
02/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1773	2	2	2	14,160.00
02/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	2140	2	2	2	15,758.00
02/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	3489	3	3	3	15,758.00
02/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	8612	8	9	8	0.00
02/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	4706	5	5	5	0.00
02/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	2491	3	2	3	0.00
02/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	3430	4	3	4	0.00
02/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	3943	4	4	4	0.00
02/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	935	1	1	1	3,000.00
02/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	5100	5	5	5	0.00
02/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1045	1	1	1	15,758.00
02/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	4373	5	4	5	0.00
02/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	2890	3	3	3	0.00
02/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	5787	6	6	6	0.00
02/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	1667	2	2	2	14,160.00
02/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	2535	3	3	3	0.00
02/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1403	1	1	1	1,000.00
02/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	2513	3	3	3	0.00
02/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	6969	7	7	7	0.00
02/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	3401	4	3	4	0.00
02/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2071	2	2	2	3,000.00
02/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	5872	6	6	6	0.00
02/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	3975	4	4	4	0.00
02/06/2020	2030 On 04-February-21			Bond Future	9.19	92.7852	93.0262	92.7852	0.00
02/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	2022	2	2	2	1,000.00
02/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	3968	4	4	4	0.00
02/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	3823	4	4	4	1,000.00
02/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	2004	2	2	2	800.00
02/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	3939	4	4	4	0.00
02/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	3910	4	4	4	0.00
02/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	3111	3	3	3	800.00
02/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	7536	7	8	7	0.00

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02/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	1967	2	2	2	1,800.00
02/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	5031	5	5	5	0.00
02/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	4227	4	4	4	0.00
02/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	6931	7	7	7	0.00
02/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	4112	4	4	4	0.00
02/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	4141	4	4	4	0.00
02/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	4084	4	4	4	0.00
02/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	6888	7	7	7	0.00
02/06/2020	2030 On 06-May-21			Bond Future	9.37	93.9053	94.1566	93.9053	0.00
02/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	9432	9	9	9	0.00
02/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	4212	4	4	4	700.00
02/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	12902	13	13	13	0.00
02/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	6947	7	7	7	0.00
02/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	12940	13	13	13	0.00
02/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	12978	13	13	13	0.00
02/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1060	1	1	1	0.00
02/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	5433	6	5	6	0.00
02/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1077	1	1	1	0.00
02/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1069	1	1	1	0.00
02/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3302	3	3	3	700.00
02/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2190	2	2	2	700.00
02/06/2020	2032 On 06-August-20			Bond Future	9.72	92.8321	92.8716	92.8321	92,934.00
02/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	3211	3	3	3	0.00
02/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	1743	2	2	2	0.00
02/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	1770	2	2	2	0.00
02/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	526	1	1	1	800.00
02/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	1343	1	1	1	800.00
02/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	1797	2	2	2	0.00
02/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	3435	3	3	3	0.00
02/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	3512	4	4	4	0.00
02/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	6772	7	7	7	0.00
02/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	4171	4	4	4	0.00

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02/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	3473	4	3	4	0.00
02/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2026	2	2	2	800.00
02/06/2020	2032 On 05-November-20			Bond Future	9.91	89.7440	89.7517	89.7440	0.00
02/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	3425	3	3	3	0.00
02/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	8419	8	8	8	0.00
02/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	8052	8	8	8	0.00
02/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1768	2	2	2	3,000.00
02/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	2987	3	3	3	3,000.00
02/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	2530	3	3	3	1,000.00
02/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	3455	3	3	3	0.00
02/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	1452	1	1	1	1,000.00
02/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	3395	3	3	3	0.00
02/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	4374	4	4	4	0.00
02/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	6912	7	7	7	0.00
02/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	7747	8	8	8	0.00
02/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1516	2	2	2	1,000.00
02/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	5494	6	5	6	0.00
02/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	4856	5	5	5	0.00
02/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	4308	4	4	4	0.00
02/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	4341	4	4	4	0.00
02/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	1652	2	2	2	3,000.00
02/06/2020	2032 On 04-February-21			Bond Future	10.09	90.8212	90.8110	90.8212	0.00
02/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1498	2	1	2	800.00
02/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	3130	3	3	3	0.00
02/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	2361	2	2	2	800.00
02/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	3182	3	3	3	0.00
02/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	7051	7	7	7	0.00
02/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	3156	3	3	3	0.00
02/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	6077	6	6	6	0.00
02/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	6040	6	6	6	0.00
02/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	7400	7	7	7	0.00
02/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	2804	3	3	3	800.00
02/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	6114	6	6	6	0.00

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02/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	9875	10	10	10	0.00
02/06/2020	2032 On 06-May-21			Bond Future	10.28	87.7699	87.7665	87.7699	0.00
02/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	11754	12	12	12	0.00
02/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	11791	12	12	12	0.00
02/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	11717	12	12	12	0.00
02/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	1890	2	2	2	0.00
02/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	1877	2	2	2	0.00
02/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	1864	2	2	2	0.00
02/06/2020	2033 On 06-August-20			Bond Future	96.82	96.7138	96.8231	96.7138	12,178.00
02/06/2020	2033 On 05-November-20			Bond Future	96.70	96.6276	96.7041	96.6276	0.00
02/06/2020	2033 On 04-February-21			Bond Future	97.87	97.8092	97.8673	97.8092	0.00
02/06/2020	2033 On 06-May-21			Bond Future	97.85	97.7827	97.8484	97.7827	0.00
02/06/2020	2037 On 06-August-20			Bond Future	10.70	83.2838	83.3954	83.2838	86,967.00
02/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	746	1	1	1	0.00
02/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	732	1	1	1	0.00
02/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	760	1	1	1	0.00
02/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	6642	7	7	7	0.00
02/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	6581	7	7	7	0.00
02/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	6521	7	7	7	0.00
02/06/2020	2037 On 05-November-20			Bond Future	10.89	84.2342	84.3172	84.2342	0.00
02/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	2235	2	2	2	0.00
02/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	2187	2	2	2	0.00
02/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	2211	2	2	2	0.00
02/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	7063	7	7	7	0.00
02/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	6970	7	7	7	0.00
02/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	7017	7	7	7	0.00
02/06/2020	2037 On 04-February-21			Bond Future	11.08	80.9897	81.0570	80.9897	0.00
02/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	8310	8	8	8	300.00
02/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1538	2	2	2	72.00
02/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	15123	15	15	15	0.00
02/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	4306	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	2919	3	3	3	0.00
02/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	2721	3	3	3	0.00
02/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	8031	8	8	8	0.00
02/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	2746	3	3	3	0.00
02/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	3257	3	3	3	240.00
02/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	2770	3	3	3	0.00
02/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	8026	8	8	8	0.00
02/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	3116	3	3	3	240.00
02/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	7208	7	7	7	0.00
02/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	8116	8	8	8	0.00
02/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	745	1	1	1	300.00
02/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	5801	6	6	6	72.00
02/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	7760	8	8	8	72.00
02/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	8071	8	8	8	0.00
02/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	11415	11	11	11	0.00
02/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	2995	3	3	3	0.00
02/06/2020	2037 On 06-May-21			Bond Future	11.28	81.9677	82.0424	81.9677	0.00
02/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	9925	10	10	10	0.00
02/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	9959	10	10	10	0.00
02/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	9993	10	10	10	0.00
02/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3363	3	3	3	0.00
02/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3343	3	3	3	0.00
02/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3383	3	3	3	0.00
02/06/2020	2038 On 06-August-20			Bond Future	107.34	107.6330	107.3431	107.6330	10,496.00
02/06/2020	2038 On 05-November-20			Bond Future	108.55	108.8857	108.5543	108.8857	0.00
02/06/2020	2038 On 04-February-21			Bond Future	108.15	108.5036	108.1465	108.5036	0.00
02/06/2020	2038 On 06-May-21			Bond Future	109.48	109.8376	109.4838	109.8376	0.00
02/06/2020	2040 On 06-August-20			Bond Future	10.92	84.7570	84.9106	84.7570	50,943.00
02/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	634	1	1	1	0.00
02/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	646	1	1	1	0.00
02/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	660	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
02/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	2656	3	3	3	0.00
02/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	4256	4	4	4	0.00
02/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	234	0	0	0	800.00
02/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	700	1	1	1	800.00
02/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	2452	2	2	2	0.00
02/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	7020	7	7	7	0.00
02/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	10619	11	11	11	0.00
02/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	3383	3	3	3	800.00
02/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	7281	7	7	7	0.00
02/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	3161	3	3	3	12,538.00
02/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	1940	2	2	2	517.00
02/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	7348	7	7	7	0.00
02/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	7216	7	7	7	0.00
02/06/2020	2040 On 05-November-20			Bond Future	11.11	85.7243	85.8493	85.7243	0.00
02/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	1020	1	1	1	2,000.00
02/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	752	1	1	1	2,000.00
02/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1417	1	1	1	2,230.00
02/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	2077	2	2	2	0.00
02/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1910	2	2	2	2,000.00
02/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	4127	4	4	4	2,230.00
02/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	6820	7	7	7	0.00
02/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	2102	2	2	2	0.00
02/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	5986	6	6	6	0.00
02/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	2127	2	2	2	0.00
02/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	3395	3	3	3	2,000.00
02/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	7853	8	8	8	0.00
02/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	7802	8	8	8	0.00
02/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	12993	13	13	13	0.00
02/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	9567	10	10	10	0.00
02/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	2950	3	3	3	2,000.00
02/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	4882	5	5	5	0.00
02/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	8270	8	8	8	0.00
02/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	7904	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	11344	11	11	11	0.00
02/06/2020	2040 On 04-February-21			Bond Future	11.31	82.2475	82.3568	82.2475	0.00
02/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1863	2	2	2	800.00
02/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	6797	7	7	7	0.00
02/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2572	3	3	3	0.00
02/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	1036	1	1	1	500.00
02/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	1130	1	1	1	800.00
02/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2596	3	3	3	0.00
02/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	2174	2	2	2	500.00
02/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	6153	6	6	6	0.00
02/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2547	3	3	3	0.00
02/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	8913	9	9	9	0.00
02/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	4429	4	4	4	500.00
02/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	9747	10	10	10	0.00
02/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	14624	15	15	15	0.00
02/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	14047	14	14	14	0.00
02/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	10747	11	11	11	0.00
02/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	8813	9	9	9	0.00
02/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	8863	9	9	9	0.00
02/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	3998	4	4	4	800.00
02/06/2020	2040 On 06-May-21			Bond Future	11.51	83.2408	83.3582	83.2408	0.00
02/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	9528	9	10	9	0.00
02/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	9567	9	10	9	0.00
02/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	9488	9	9	9	0.00
02/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	3931	4	4	4	0.00
02/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	3913	4	4	4	0.00
02/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	3895	4	4	4	0.00
02/06/2020	2044 On 06-August-20			Bond Future	10.99	81.3842	81.5743	81.3842	79,422.00
02/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	397	0	0	0	0.00
02/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	113	0	0	0	602.00
02/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	415	0	0	0	0.00
02/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	515	0	1	0	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	40	0	0	0	140.00
02/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	249	0	0	0	140.00
02/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	2746	3	3	3	0.00
02/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	406	0	0	0	0.00
02/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	3336	3	3	3	0.00
02/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	16224	16	16	16	0.00
02/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	10563	11	11	11	0.00
02/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	8872	9	9	9	0.00
02/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	8946	9	9	9	0.00
02/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	3146	3	3	3	140.00
02/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	2615	3	3	3	602.00
02/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	8148	8	8	8	0.00
02/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	9020	9	9	9	0.00
02/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	13063	13	13	13	0.00
02/06/2020	2044 On 05-November-20			Bond Future	11.17	82.3131	82.4760	82.3131	0.00
02/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	930	1	1	1	1,815.00
02/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	1261	1	1	1	0.00
02/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	5248	5	5	5	0.00
02/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1975	2	2	2	0.00
02/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	2024	2	2	2	0.00
02/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	5436	5	5	5	0.00
02/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	1277	1	1	1	568.00
02/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1356	1	1	1	1,815.00
02/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1999	2	2	2	0.00
02/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1388	1	1	1	525.00
02/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	544	1	1	1	525.00
02/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	4485	4	4	4	0.00
02/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	254	0	0	0	1,815.00
02/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	4107	4	4	4	0.00
02/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	505	0	1	0	568.00
02/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	7894	8	8	8	0.00
02/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	9783	10	10	10	0.00
02/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	4476	5	4	5	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	3683	4	4	4	1,815.00
02/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	19007	19	19	19	0.00
02/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	9913	10	10	10	0.00
02/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	14910	15	15	15	0.00
02/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	7946	8	8	8	0.00
02/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	15322	15	15	15	0.00
02/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	10307	10	10	10	0.00
02/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	11976	12	12	12	0.00
02/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	4855	5	5	5	525.00
02/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	7999	8	8	8	0.00
02/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	3825	4	4	4	568.00
02/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	10240	10	10	10	0.00
02/06/2020	2044 On 04-February-21			Bond Future	11.36	78.9205	79.0689	78.9205	0.00
02/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2328	2	2	2	0.00
02/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2376	2	2	2	0.00
02/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	2190	2	2	2	0.00
02/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1172	1	1	1	405.00
02/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2352	2	2	2	0.00
02/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1727	2	2	2	0.00
02/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	3625	4	4	4	0.00
02/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	9481	10	9	10	0.00
02/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	9860	10	10	10	405.00
02/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	13974	14	14	14	0.00
02/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	7193	7	7	7	405.00
02/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	9534	10	10	10	0.00
02/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	11375	11	11	11	0.00
02/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	9428	10	9	10	0.00
02/06/2020	2044 On 06-May-21			Bond Future	11.55	79.8735	80.0303	79.8735	0.00
02/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	9457	9	9	9	0.00
02/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	9419	9	9	9	0.00
02/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	9380	9	9	9	0.00
02/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4021	4	4	4	0.00
02/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4040	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4003	4	4	4	0.00
02/06/2020	2046 On 06-August-20			Bond Future	97.50	97.4922	97.4974	97.4922	15,507.00
02/06/2020	2046 On 05-November-20			Bond Future	96.81	96.8410	96.8119	96.8410	0.00
02/06/2020	2046 On 04-February-21			Bond Future	97.98	98.0254	97.9766	98.0254	0.00
02/06/2020	2046 On 06-May-21			Bond Future	97.38	97.4220	97.3796	97.4220	0.00
02/06/2020	2050 On 06-August-20			Bond Future	98.16	98.8901	98.1562	98.8901	16,249.00
02/06/2020	2050 On 05-November-20			Bond Future	99.26	100.0409	99.2636	100.0409	0.00
02/06/2020	2050 On 04-February-21			Bond Future	98.55	99.3543	98.5481	99.3543	0.00
02/06/2020	2050 On 06-May-21			Bond Future	99.77	100.5757	99.7666	100.5757	0.00
02/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	AL37 On 06-August-20			Index Future	738.29	731.9780	738.2930	731.9780	0.00
02/06/2020	AL37 On 05-November-20			Index Future	746.52	740.3870	746.5150	740.3870	0.00
02/06/2020	AL37 On 04-February-21			Index Future	755.31	749.2550	755.3060	749.2550	0.00
02/06/2020	AL37 On 06-May-21			Index Future	764.46	758.2840	764.4590	758.2840	0.00
02/06/2020	AL7T On 06-August-20			Index Future	829.25	827.2010	829.2530	827.2010	0.00
02/06/2020	AL7T On 05-November-20			Index Future	838.49	836.7040	838.4880	836.7040	0.00
02/06/2020	AL7T On 04-February-21			Index Future	848.36	846.7260	848.3630	846.7260	0.00
02/06/2020	AL7T On 06-May-21			Index Future	858.64	856.9300	858.6430	856.9300	0.00
02/06/2020	ALBI On 06-August-20			Index Future	722.10	719.8540	722.0980	719.8540	212.00
02/06/2020	ALBI On 05-November-20			Index Future	730.14	728.1230	730.1390	728.1230	0.00
02/06/2020	ALBI On 04-February-21			Index Future	738.74	736.8450	738.7380	736.8450	0.00
02/06/2020	ALBI On 06-May-21			Index Future	747.69	745.7250	747.6900	745.7250	0.00
02/06/2020	C002 On 31-March-32			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
02/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C213 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
02/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2020	ES33 On 06-August-20			Bond Future	11.49	76.2567	76.3760	76.2567	350.00
02/06/2020	ES33 On 05-November-20			Bond Future	11.72	73.3499	73.4442	73.3499	0.00
02/06/2020	ES33 On 04-February-21			Bond Future	11.97	74.2303	74.3110	74.2303	0.00
02/06/2020	ES33 On 06-May-21			Bond Future	12.22	71.3481	71.4356	71.3481	0.00
02/06/2020	ES42 On 06-August-20			Bond Future	12.00	75.5223	75.6846	75.5223	4,919.00
02/06/2020	ES42 On 05-November-20			Bond Future	12.23	72.1242	72.2619	72.1242	0.00
02/06/2020	ES42 On 04-February-21			Bond Future	12.46	72.9907	73.1156	72.9907	0.00
02/06/2020	ES42 On 06-May-21			Bond Future	12.71	69.6127	69.7447	69.6127	0.00
02/06/2020	GOVI On 06-August-20			GOVI	714.02	711.8060	714.0210	711.8060	1,033.00
02/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	141090	16	14	16	0.00
02/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	140990	16	14	16	0.00
02/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	141190	16	14	16	0.00
02/06/2020	GOVI On 05-November-20			GOVI	721.97	719.9830	721.9730	719.9830	0.00
02/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	158770	18	16	18	0.00
02/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	158570	18	16	18	0.00
02/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	158670	18	16	18	0.00
02/06/2020	GOVI On 04-February-21			GOVI	730.48	728.6070	730.4750	728.6070	0.00
02/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	204650	22	20	22	0.00
02/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	204750	22	20	22	0.00
02/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	204850	22	20	22	0.00
02/06/2020	GOVI On 06-May-21			GOVI	739.33	737.3870	739.3270	737.3870	0.00
02/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	606570	59	61	59	0.00
02/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	606370	59	61	59	0.00
02/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	606470	59	61	59	0.00
02/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2020	IGOV On 06-August-20			Index Future	255.71	255.9040	255.7090	255.9040	1,132.00
02/06/2020	IGOV On 05-November-20			Index Future	258.62	258.9070	258.6190	258.9070	47.00
02/06/2020	IGOV On 04-February-21			Index Future	261.73	262.0700	261.7270	262.0700	0.00
02/06/2020	IGOV On 06-May-21			Index Future	264.96	265.2900	264.9600	265.2900	0.00
02/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
02/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	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
02/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.06	94.0700	94.0600	94.0700	0.00
02/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.33	92.3500	92.3300	92.3500	0.00
02/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.55	90.5900	90.5500	90.5900	0.00
02/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.60	89.6600	89.6000	89.6600	0.00
02/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.98	91.0600	90.9800	91.0600	51.00
02/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.51	90.6200	90.5100	90.6200	0.00
02/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.73	90.8800	90.7300	90.8800	0.00
02/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.99	94.1700	93.9900	94.1700	0.00
02/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.63	94.8100	94.6300	94.8100	0.00
02/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.19	87.3800	87.1900	87.3800	0.00
02/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.85	93.0600	92.8500	93.0600	0.00
02/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/06/2020	IS10 On 17-December-25			Interest Rate Swap	81.91	82.1000	81.9100	82.1000	0.00
02/06/2020	IS10 On 16-March-26			Interest Rate Swap	78.57	78.7300	78.5700	78.7300	0.00
02/06/2020	IS10 On 15-June-26			Interest Rate Swap	77.12	77.2600	77.1200	77.2600	0.00
02/06/2020	IS10 On 21-September-26			Interest Rate Swap	79.31	79.4200	79.3100	79.4200	0.00
02/06/2020	IS10 On 21-December-26			Interest Rate Swap	83.48	83.5600	83.4800	83.5600	0.00
02/06/2020	IS10 On 15-March-27			Interest Rate Swap	82.16	82.2300	82.1600	82.2300	0.00
02/06/2020	IS10 On 21-June-27			Interest Rate Swap	84.31	84.3700	84.3100	84.3700	0.00
02/06/2020	IS10 On 20-September-27			Interest Rate Swap	90.09	90.1600	90.0900	90.1600	0.00
02/06/2020	IS10 On 20-December-27			Interest Rate Swap	90.47	90.5600	90.4700	90.5600	0.00
02/06/2020	IS10 On 22-March-28			Interest Rate Swap	83.54	83.6500	83.5400	83.6500	0.00
02/06/2020	IS10 On 20-June-28			Interest Rate Swap	91.32	91.4400	91.3200	91.4400	0.00
02/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/06/2020	R023 On 06-August-20			Bond Future	5.19	109.3937	109.5209	109.3937	26,870.00
02/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4929	5	5	5	0.00
02/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4975	5	5	5	0.00
02/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4952	5	5	5	0.00
02/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	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
02/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	1	0	0	0	0.00
02/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	1	0	0	0	0.00
02/06/2020	R023 On 05-November-20			Bond Future	5.27	106.7314	106.8222	106.7314	0.00
02/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4737	5	5	5	0.00
02/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4717	5	5	5	0.00
02/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4758	5	5	5	0.00
02/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	22	0	0	0	0.00
02/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	22	0	0	0	0.00
02/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	21	0	0	0	0.00
02/06/2020	R023 On 04-February-21			Bond Future	5.34	108.0118	108.0822	108.0118	0.00
02/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2233	2	2	2	0.00
02/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2265	2	2	2	0.00
02/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2249	2	2	2	0.00
02/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	323	0	0	0	0.00
02/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	326	0	0	0	0.00
02/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	320	0	0	0	0.00
02/06/2020	R023 On 06-May-21			Bond Future	5.41	105.4033	105.4827	105.4033	0.00
02/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3776	4	4	4	0.00
02/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3806	4	4	4	0.00
02/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3791	4	4	4	0.00
02/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	106	0	0	0	0.00
02/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	104	0	0	0	0.00
02/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	107	0	0	0	0.00
02/06/2020	R035 On 06-August-20			Bond Future	10.42	92.4954	92.5034	92.4954	101,050.00
02/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	1273	1	1	1	0.00
02/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	229	0	0	0	500.00
02/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	183	0	0	0	24,761.00
02/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	794	1	1	1	500.00
02/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	1296	1	1	1	0.00
02/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	2848	3	3	3	0.00
02/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	1250	1	1	1	0.00
02/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	94	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	12581	13	13	13	0.00
02/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	4733	5	5	5	0.00
02/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	4831	5	5	5	0.00
02/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	10649	11	11	11	0.00
02/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	4781	5	5	5	0.00
02/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	2667	3	3	3	500.00
02/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	6122	6	6	6	0.00
02/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	9981	10	10	10	0.00
02/06/2020	R035 On 05-November-20			Bond Future	10.62	89.0733	89.0497	89.0733	0.00
02/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	3273	3	3	3	0.00
02/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	3303	3	3	3	0.00
02/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	3243	3	3	3	0.00
02/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	5225	5	5	5	0.00
02/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	5187	5	5	5	0.00
02/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	5150	5	5	5	0.00
02/06/2020	R035 On 04-February-21			Bond Future	10.82	90.1422	90.1004	90.1422	0.00
02/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2745	3	3	3	0.00
02/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2949	3	3	3	0.00
02/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2720	3	3	3	0.00
02/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	6077	6	6	6	0.00
02/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2695	3	3	3	0.00
02/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	7837	8	8	8	0.00
02/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4036	4	4	4	650.00
02/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	7882	8	8	8	0.00
02/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	7442	7	7	7	650.00
02/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	7792	8	8	8	0.00
02/06/2020	R035 On 06-May-21			Bond Future	11.01	86.7507	86.7154	86.7507	0.00
02/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	10637	11	11	11	0.00
02/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	10709	11	11	11	0.00
02/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	3623	4	4	4	793.00
02/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	9470	10	9	10	0.00
02/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	6864	7	7	7	0.00
02/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	10673	11	11	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
02/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	4980	5	5	5	793.00
02/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	3519	4	4	4	793.00
02/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	2851	3	3	3	0.00
02/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	8646	9	9	9	0.00
02/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	2869	3	3	3	0.00
02/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	2833	3	3	3	0.00
02/06/2020	R186 On 06-August-20			Bond Future	7.43	115.7563	116.8053	115.7563	79,208.00
02/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	5370	5	5	5	0.00
02/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	8293	7	8	7	900.00
02/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	3786	3	4	3	900.00
02/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	4838	4	5	4	0.00
02/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	5415	5	5	5	0.00
02/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	5325	4	5	4	0.00
02/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	380	1	0	1	0.00
02/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	723	1	1	1	0.00
02/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	464	1	0	1	0.00
02/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	366	1	0	1	0.00
02/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	373	1	0	1	0.00
02/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	99	0	0	0	0.00
02/06/2020	R186 On 05-November-20			Bond Future	7.59	117.0755	118.0949	117.0755	0.00
02/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	1441	1	1	1	1,200.00
02/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	6365	6	6	6	0.00
02/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	6325	6	6	6	0.00
02/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	3952	3	4	3	1,200.00
02/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	6286	6	6	6	0.00
02/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	3452	3	3	3	3,500.00
02/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	5135	4	5	4	3,500.00
02/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	8808	8	9	8	0.00
02/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1277	2	1	2	0.00
02/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2137	3	2	3	0.00
02/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	456	1	0	1	3,500.00
02/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	926	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
02/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	936	1	1	1	0.00
02/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	1815	2	2	2	0.00
02/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	916	1	1	1	0.00
02/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	4569	5	5	5	0.00
02/06/2020	R186 On 04-February-21			Bond Future	7.75	113.1959	114.2046	113.1959	0.00
02/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	4312	4	4	4	0.00
02/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	4342	4	4	4	0.00
02/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	4372	4	4	4	0.00
02/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2292	3	2	3	0.00
02/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2274	3	2	3	0.00
02/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2311	3	2	3	0.00
02/06/2020	R186 On 06-May-21			Bond Future	7.91	114.5619	115.5915	114.5619	0.00
02/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	13144	12	13	12	0.00
02/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	13108	12	13	12	0.00
02/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	13071	12	13	12	0.00
02/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	444	1	0	1	0.00
02/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	448	1	0	1	0.00
02/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	439	1	0	1	0.00
02/06/2020	R197 On 06-August-20			Bond Future	307.47	307.4678	307.4692	307.4678	2,549.00
02/06/2020	R197 On 05-November-20			Bond Future	310.94	311.0443	310.9373	311.0443	0.00
02/06/2020	R197 On 04-February-21			Bond Future	306.74	306.9107	306.7411	306.9107	0.00
02/06/2020	R197 On 06-May-21			Bond Future	310.53	310.6838	310.5344	310.6838	0.00
02/06/2020	R202 On 06-August-20			Bond Future	214.09	214.0814	214.0922	214.0814	7,794.00
02/06/2020	R202 On 05-November-20			Bond Future	216.51	216.5717	216.5070	216.5717	0.00
02/06/2020	R202 On 04-February-21			Bond Future	214.90	215.0038	214.8956	215.0038	0.00
02/06/2020	R202 On 06-May-21			Bond Future	217.55	217.6468	217.5525	217.6468	0.00
02/06/2020	R208 On 06-August-20			Bond Future	3.32	104.5864	104.5978	104.5864	23,391.00
02/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1404	1	1	1	0.00
02/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1411	1	1	1	0.00
02/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1398	1	1	1	0.00
02/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
02/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
02/06/2020	R208 On 05-November-20			Bond Future	2.56	102.3859	102.3609	102.3859	0.00
02/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	864	1	1	1	0.00
02/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	860	1	1	1	0.00
02/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	856	1	1	1	0.00
02/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
02/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
02/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
02/06/2020	R209 On 06-August-20			Bond Future	10.37	70.6051	70.7310	70.6051	63,732.00
02/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
02/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
02/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
02/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	38694	39	39	39	0.00
02/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	38802	39	39	39	0.00
02/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	38585	39	39	39	0.00
02/06/2020	R209 On 05-November-20			Bond Future	10.54	68.2688	68.3716	68.2688	0.00
02/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	2519	2	3	2	0.00
02/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	2566	3	3	3	0.00
02/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	2542	3	3	3	0.00
02/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	5655	6	6	6	0.00
02/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	5618	6	6	6	0.00
02/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	5693	6	6	6	0.00
02/06/2020	R209 On 04-February-21			Bond Future	10.71	69.0882	69.1786	69.0882	0.00
02/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	3019	3	3	3	0.00
02/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	3042	3	3	3	0.00
02/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	2995	3	3	3	0.00
02/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	6527	7	7	7	0.00
02/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	6490	7	6	7	0.00
02/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	6454	7	6	7	0.00
02/06/2020	R209 On 06-May-21			Bond Future	10.89	66.7801	66.8767	66.7801	0.00
02/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	9503	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	9563	10	10	10	0.00
02/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	9533	9	10	9	0.00
02/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	2812	3	3	3	0.00
02/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	2779	3	3	3	0.00
02/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	2796	3	3	3	0.00
02/06/2020	R210 On 06-August-20			Bond Future	187.22	186.9500	187.2156	186.9500	1,929.00
02/06/2020	R210 On 05-November-20			Bond Future	186.62	186.4182	186.6211	186.4182	0.00
02/06/2020	R210 On 04-February-21			Bond Future	188.87	188.6981	188.8661	188.6981	0.00
02/06/2020	R210 On 06-May-21			Bond Future	188.46	188.2760	188.4594	188.2760	0.00
02/06/2020	R212 On 06-August-20			Bond Future	166.07	166.0753	166.0743	166.0753	6,744.00
02/06/2020	R212 On 05-November-20			Bond Future	167.95	168.0081	167.9483	168.0081	0.00
02/06/2020	R212 On 04-February-21			Bond Future	167.65	167.7416	167.6474	167.7416	0.00
02/06/2020	R212 On 06-May-21			Bond Future	169.72	169.8036	169.7203	169.8036	0.00
02/06/2020	R213 On 06-August-20			Bond Future	9.31	87.5257	87.8056	87.5257	14,229.00
02/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	2294	2	2	2	0.00
02/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	2354	2	2	2	0.00
02/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	2324	2	2	2	0.00
02/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	2398	3	2	3	0.00
02/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	2368	3	2	3	0.00
02/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	2427	3	2	3	0.00
02/06/2020	R213 On 05-November-20			Bond Future	9.48	84.9926	85.2453	84.9926	0.00
02/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	3890	4	4	4	0.00
02/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	3921	4	4	4	0.00
02/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	3951	4	4	4	0.00
02/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	3225	3	3	3	0.00
02/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	3278	3	3	3	0.00
02/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	3252	3	3	3	0.00
02/06/2020	R213 On 04-February-21			Bond Future	9.66	86.0123	86.2510	86.0123	0.00
02/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	3471	3	3	3	0.00
02/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	3445	3	3	3	0.00
02/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	3418	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	4927	5	5	5	0.00
02/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	4958	5	5	5	0.00
02/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	4896	5	5	5	0.00
02/06/2020	R213 On 06-May-21			Bond Future	9.84	83.5171	83.7652	83.5171	0.00
02/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	11814	12	12	12	0.00
02/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	11849	12	12	12	0.00
02/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	11779	12	12	12	0.00
02/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1486	2	1	2	0.00
02/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1475	2	1	2	0.00
02/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1465	2	1	2	0.00
02/06/2020	R214 On 06-August-20			Bond Future	10.75	67.7970	67.9540	67.7970	21,144.00
02/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	899	1	1	1	0.00
02/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	928	1	1	1	0.00
02/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	914	1	1	1	0.00
02/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	5762	6	6	6	0.00
02/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	5659	6	6	6	0.00
02/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	5711	6	6	6	0.00
02/06/2020	R214 On 05-November-20			Bond Future	10.92	65.2912	65.4267	65.2912	0.00
02/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	2304	2	2	2	0.00
02/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	2283	2	2	2	0.00
02/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	2326	2	2	2	0.00
02/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	6396	6	6	6	0.00
02/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	6355	6	6	6	0.00
02/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	6314	6	6	6	0.00
02/06/2020	R214 On 04-February-21			Bond Future	11.10	66.0747	66.1987	66.0747	0.00
02/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2749	3	3	3	0.00
02/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2794	3	3	3	0.00
02/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2772	3	3	3	0.00
02/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	7380	7	7	7	0.00
02/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	7339	7	7	7	0.00
02/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	7420	8	7	8	0.00
02/06/2020	R214 On 06-May-21			Bond Future	11.28	63.5915	63.7221	63.5915	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
02/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	8631	9	9	9	0.00
02/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	8602	9	9	9	0.00
02/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	8574	8	9	8	0.00
02/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3599	4	4	4	0.00
02/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3618	4	4	4	0.00
02/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3579	4	4	4	0.00
02/06/2020	R248 On 06-August-20			Bond Future	10.94	84.8137	84.9705	84.8137	83,458.00
02/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	836	1	1	1	0.00
02/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	7118	7	7	7	0.00
02/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	3810	4	4	4	0.00
02/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	2653	3	3	3	640.00
02/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	87	0	0	0	20,640.00
02/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	869	1	1	1	0.00
02/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	6866	7	7	7	470.00
02/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	11636	11	12	11	814.00
02/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	1170	1	1	1	640.00
02/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	39	0	0	0	3,000.00
02/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	3604	4	4	4	470.00
02/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	9116	9	9	9	814.00
02/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	852	1	1	1	0.00
02/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	6580	7	7	7	0.00
02/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	568	1	1	1	0.00
02/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	2457	3	2	3	0.00
02/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	6515	7	7	7	0.00
02/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1060	1	1	1	0.00
02/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	248	0	0	0	0.00
02/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	998	1	1	1	0.00
02/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	16453	17	16	17	0.00
02/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	14075	14	14	14	0.00
02/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	3296	3	3	3	0.00
02/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	2313	2	2	2	0.00
02/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	6645	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	5615	6	6	6	0.00
02/06/2020	R248 On 05-November-20			Bond Future	11.12	81.3671	81.4966	81.3671	0.00
02/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	4166	4	4	4	800.00
02/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1385	1	1	1	800.00
02/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1466	1	1	1	0.00
02/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1446	1	1	1	0.00
02/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1425	1	1	1	0.00
02/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	9760	10	10	10	0.00
02/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	9823	10	10	10	0.00
02/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	9698	10	10	10	0.00
02/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	9950	10	10	10	0.00
02/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	5003	5	5	5	0.00
02/06/2020	R248 On 04-February-21			Bond Future	11.30	82.3436	82.4583	82.3436	0.00
02/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	2671	3	3	3	0.00
02/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	2697	3	3	3	0.00
02/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	2723	3	3	3	0.00
02/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	8704	9	9	9	0.00
02/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	8806	9	9	9	0.00
02/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	8755	9	9	9	0.00
02/06/2020	R248 On 06-May-21			Bond Future	11.49	78.9213	79.0438	78.9213	0.00
02/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	9309	9	9	9	0.00
02/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	9387	9	9	9	0.00
02/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	9348	9	9	9	0.00
02/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4009	4	4	4	0.00
02/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	3990	4	4	4	0.00
02/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4028	4	4	4	0.00