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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/06/2020 TO: 04/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	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
04/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	2025 On 06-August-20			Bond Future	138.30	138.2889	138.3034	138.2889	4,976.00
04/06/2020	2025 On 05-November-20			Bond Future	139.86	139.8468	139.8607	139.8468	0.00
04/06/2020	2025 On 04-February-21			Bond Future	140.02	140.0039	140.0175	140.0039	0.00
04/06/2020	2025 On 06-May-21			Bond Future	141.75	141.7339	141.7473	141.7339	0.00
04/06/2020	2029 On 06-August-20			Bond Future	100.17	100.0806	100.1711	100.0806	4,982.00
04/06/2020	2029 On 05-November-20			Bond Future	100.16	100.0716	100.1626	100.0716	0.00
04/06/2020	2029 On 04-February-21			Bond Future	101.37	101.2743	101.3659	101.2743	0.00
04/06/2020	2029 On 06-May-21			Bond Future	101.47	101.3746	101.4671	101.3746	0.00
04/06/2020	2030 On 06-August-20			Bond Future	8.81	95.4245	95.1209	95.4245	106,878.00
04/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	3211	3	3	3	0.00
04/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	9256	10	9	10	0.00
04/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	3059	3	3	3	450.00
04/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	1072	1	1	1	800.00
04/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	2393	3	2	3	800.00
04/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	3289	4	3	4	0.00
04/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	13523	14	14	14	0.00
04/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	7279	8	7	8	470.00
04/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	10768	11	11	11	470.00
04/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	4580	5	5	5	0.00
04/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	7039	7	7	7	0.00
04/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	11020	11	11	11	0.00
04/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	7522	8	8	8	0.00
04/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	6098	6	6	6	450.00
04/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	3250	3	3	3	0.00
04/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	14604	15	15	15	0.00
04/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	8308	9	8	9	650.00
04/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	11625	12	12	12	0.00
04/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	1382	2	1	2	323.00
04/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	3646	4	4	4	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
04/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	3309	3	3	3	0.00
04/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	48	0	0	0	650.00
04/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	65	0	0	0	0.00
04/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	1303	1	1	1	2,500.00
04/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	9	0	0	0	650.00
04/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	1502	1	2	1	0.00
04/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	946	1	1	1	800.00
04/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	17	0	0	0	0.00
04/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	229	0	0	0	0.00
04/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	353	0	0	0	0.00
04/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	1481	1	1	1	0.00
04/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	571	1	1	1	0.00
04/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	319	0	0	0	0.00
04/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	390	0	0	0	5,850.00
04/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	150	0	0	0	0.00
04/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	2093	2	2	2	0.00
04/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	3884	4	4	4	0.00
04/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	74	0	0	0	0.00
04/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	1610	2	2	2	0.00
04/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	1523	1	2	1	0.00
04/06/2020	2030 On 05-November-20			Bond Future	8.97	96.4773	96.1697	96.4773	0.00
04/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	3035	3	3	3	3,000.00
04/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	5640	6	6	6	0.00
04/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1764	2	2	2	1,000.00
04/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	3604	4	4	4	1,000.00
04/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	2702	3	3	3	3,000.00
04/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	4763	5	5	5	0.00
04/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	4800	5	5	5	0.00
04/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	1310	1	1	1	3,000.00
04/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	7480	8	7	8	0.00
04/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	3063	3	3	3	14,160.00
04/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	6653	7	7	7	0.00
04/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	4228	4	4	4	3,000.00

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04/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	9186	9	9	9	0.00
04/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1807	2	2	2	14,160.00
04/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	2193	2	2	2	15,758.00
04/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	3573	4	4	4	15,758.00
04/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	8760	9	9	9	0.00
04/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	4837	5	5	5	0.00
04/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	2352	2	2	2	0.00
04/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	3243	3	3	3	0.00
04/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	3746	4	4	4	0.00
04/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	821	1	1	1	3,000.00
04/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	4882	5	5	5	0.00
04/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	923	1	1	1	15,758.00
04/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	4169	4	4	4	0.00
04/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	2725	3	3	3	0.00
04/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	5551	5	6	5	0.00
04/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	1577	2	2	2	14,160.00
04/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	2393	2	2	2	0.00
04/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1308	1	1	1	1,000.00
04/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	2373	2	2	2	0.00
04/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	6697	6	7	6	0.00
04/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	3216	3	3	3	0.00
04/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	1960	2	2	2	3,000.00
04/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	5634	5	6	5	0.00
04/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	3778	4	4	4	0.00
04/06/2020	2030 On 04-February-21			Bond Future	9.14	93.6095	93.2979	93.6095	0.00
04/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1962	2	2	2	1,000.00
04/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	3977	4	4	4	0.00
04/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	3829	4	4	4	1,000.00
04/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1942	2	2	2	800.00
04/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	3947	4	4	4	0.00
04/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	3917	4	4	4	0.00
04/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	3104	3	3	3	800.00
04/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	7654	8	8	8	0.00

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04/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	1813	2	2	2	1,800.00
04/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	4753	5	5	5	0.00
04/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	3960	4	4	4	0.00
04/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	6598	6	7	6	0.00
04/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	3848	4	4	4	0.00
04/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	3876	4	4	4	0.00
04/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	3820	4	4	4	0.00
04/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	6557	6	7	6	0.00
04/06/2020	2030 On 06-May-21			Bond Future	9.32	94.7462	94.4307	94.7462	0.00
04/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	9443	10	9	10	0.00
04/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	4178	4	4	4	0.00
04/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	13000	13	13	13	0.00
04/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	13039	13	13	13	0.00
04/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	1664	2	2	2	700.00
04/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	6573	7	7	7	0.00
04/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	6996	7	7	7	0.00
04/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	4371	5	4	5	0.00
04/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	13078	13	13	13	0.00
04/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	886	1	1	1	0.00
04/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	9610	9	10	9	0.00
04/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	3291	3	3	3	700.00
04/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	4923	5	5	5	700.00
04/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	5125	5	5	5	0.00
04/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	902	1	1	1	0.00
04/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	894	1	1	1	0.00
04/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3077	3	3	3	0.00
04/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	1927	2	2	2	0.00
04/06/2020	2032 On 06-August-20			Bond Future	9.72	93.3082	92.8928	93.3082	92,900.00
04/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	3166	3	3	3	0.00
04/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	1696	2	2	2	0.00
04/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	493	1	0	1	800.00
04/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	1297	1	1	1	800.00

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04/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	1724	2	2	2	0.00
04/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	1751	2	2	2	0.00
04/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	3368	3	3	3	0.00
04/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	3444	3	3	3	0.00
04/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	6718	6	7	6	0.00
04/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	4104	4	4	4	0.00
04/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	3406	3	3	3	0.00
04/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	1960	2	2	2	800.00
04/06/2020	2032 On 05-November-20			Bond Future	9.90	90.1913	89.7709	90.1913	0.00
04/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	3382	4	3	4	0.00
04/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	8390	9	8	9	0.00
04/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	8021	8	8	8	0.00
04/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1724	2	2	2	3,000.00
04/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	2944	3	3	3	3,000.00
04/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	2486	3	2	3	1,000.00
04/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	3412	4	3	4	0.00
04/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	1409	2	1	2	1,000.00
04/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	3352	4	3	4	0.00
04/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	4312	4	4	4	0.00
04/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	6849	7	7	7	0.00
04/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	7684	7	8	7	0.00
04/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1468	1	1	1	1,000.00
04/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	5432	5	5	5	0.00
04/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	4793	5	5	5	0.00
04/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	4246	4	4	4	0.00
04/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	4279	4	4	4	0.00
04/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	1602	2	2	2	3,000.00
04/06/2020	2032 On 04-February-21			Bond Future	10.09	91.2549	90.8291	91.2549	0.00
04/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1416	2	1	2	800.00
04/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	3095	3	3	3	0.00
04/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	2324	2	2	2	800.00
04/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	3147	3	3	3	0.00
04/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	7056	7	7	7	0.00

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04/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	3121	3	3	3	0.00
04/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	6025	6	6	6	0.00
04/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	5987	6	6	6	0.00
04/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	7345	7	7	7	0.00
04/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	2790	3	3	3	800.00
04/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	6062	6	6	6	0.00
04/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	9775	9	10	9	0.00
04/06/2020	2032 On 06-May-21			Bond Future	10.28	88.2151	87.7840	88.2151	0.00
04/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	11661	12	12	12	0.00
04/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	11699	12	12	12	0.00
04/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	11624	12	12	12	0.00
04/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	1780	2	2	2	0.00
04/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	1767	2	2	2	0.00
04/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	1755	2	2	2	0.00
04/06/2020	2033 On 06-August-20			Bond Future	96.87	96.8582	96.8699	96.8582	12,178.00
04/06/2020	2033 On 05-November-20			Bond Future	96.75	96.7380	96.7493	96.7380	0.00
04/06/2020	2033 On 04-February-21			Bond Future	97.91	97.9005	97.9115	97.9005	0.00
04/06/2020	2033 On 06-May-21			Bond Future	97.89	97.8814	97.8924	97.8814	0.00
04/06/2020	2037 On 06-August-20			Bond Future	10.63	83.9232	83.9036	83.9232	87,059.00
04/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	853	1	1	1	0.00
04/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	838	1	1	1	0.00
04/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	869	1	1	1	0.00
04/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	6239	6	6	6	0.00
04/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	6181	6	6	6	0.00
04/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	6122	6	6	6	0.00
04/06/2020	2037 On 05-November-20			Bond Future	10.81	84.8493	84.8290	84.8493	0.00
04/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	2444	2	2	2	0.00
04/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	2393	2	2	2	0.00
04/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	2419	2	2	2	0.00
04/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	6758	7	7	7	0.00
04/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	6668	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
04/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	6713	7	7	7	0.00
04/06/2020	2037 On 04-February-21			Bond Future	11.00	81.5944	81.5735	81.5944	0.00
04/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	8671	9	9	9	300.00
04/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1668	2	2	2	72.00
04/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	15587	16	16	16	0.00
04/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	4565	5	5	5	0.00
04/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	3122	3	3	3	0.00
04/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	2916	3	3	3	0.00
04/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	8386	8	8	8	0.00
04/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	2941	3	3	3	0.00
04/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	3475	3	3	3	240.00
04/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	2967	3	3	3	0.00
04/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	7706	8	8	8	0.00
04/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	2954	3	3	3	240.00
04/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	6909	7	7	7	0.00
04/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	7794	8	8	8	0.00
04/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	693	1	1	1	300.00
04/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	5543	6	6	6	72.00
04/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	7446	7	7	7	72.00
04/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	7749	8	8	8	0.00
04/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	11028	11	11	11	0.00
04/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	2839	3	3	3	0.00
04/06/2020	2037 On 06-May-21			Bond Future	11.20	82.5857	82.5644	82.5857	0.00
04/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	10288	10	10	10	0.00
04/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	10323	10	10	10	0.00
04/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	10357	10	10	10	0.00
04/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3205	3	3	3	0.00
04/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3186	3	3	3	0.00
04/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3224	3	3	3	0.00
04/06/2020	2038 On 06-August-20			Bond Future	107.40	107.6802	107.3984	107.6802	10,496.00
04/06/2020	2038 On 05-November-20			Bond Future	108.61	108.8935	108.6078	108.8935	0.00
04/06/2020	2038 On 04-February-21			Bond Future	108.20	108.4885	108.1990	108.4885	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
04/06/2020	2038 On 06-May-21			Bond Future	109.54	109.8293	109.5360	109.8293	0.00
04/06/2020	2040 On 06-August-20			Bond Future	10.80	85.7214	85.7371	85.7214	50,962.00
04/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	810	1	1	1	0.00
04/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	826	1	1	1	0.00
04/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	842	1	1	1	0.00
04/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	3095	3	3	3	0.00
04/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	4814	5	5	5	0.00
04/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	316	0	0	0	800.00
04/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	890	1	1	1	800.00
04/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	2872	3	3	3	0.00
04/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	6383	6	6	6	0.00
04/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	9875	10	10	10	0.00
04/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	2976	3	3	3	800.00
04/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	6634	7	7	7	0.00
04/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	2773	3	3	3	12,538.00
04/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	1671	2	2	2	517.00
04/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	6698	7	7	7	0.00
04/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	6571	7	7	7	0.00
04/06/2020	2040 On 05-November-20			Bond Future	10.99	86.6674	86.6828	86.6674	0.00
04/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	1233	1	1	1	2,000.00
04/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	924	1	1	1	2,000.00
04/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1684	2	2	2	2,230.00
04/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	2414	2	2	2	0.00
04/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	2230	2	2	2	2,000.00
04/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	4621	5	5	5	2,230.00
04/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	7435	7	7	7	0.00
04/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	2441	2	2	2	0.00
04/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	6572	7	7	7	0.00
04/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	2469	2	2	2	0.00
04/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	3148	3	3	3	2,000.00
04/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	7359	7	7	7	0.00
04/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	7310	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
04/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	12330	12	12	12	0.00
04/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	9001	9	9	9	0.00
04/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	2731	3	3	3	2,000.00
04/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	4542	5	5	5	0.00
04/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	7757	8	8	8	0.00
04/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	7407	7	7	7	0.00
04/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	10724	11	11	11	0.00
04/06/2020	2040 On 04-February-21			Bond Future	11.18	83.1835	83.1989	83.1835	0.00
04/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	2164	2	2	2	800.00
04/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	7394	7	7	7	0.00
04/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2937	3	3	3	0.00
04/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	1238	1	1	1	500.00
04/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	1344	1	1	1	800.00
04/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2963	3	3	3	0.00
04/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	2507	3	3	3	500.00
04/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	6725	7	7	7	0.00
04/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2910	3	3	3	0.00
04/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	8434	8	8	8	0.00
04/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	4160	4	4	4	500.00
04/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	9237	9	9	9	0.00
04/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	13983	14	14	14	0.00
04/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	13419	13	13	13	0.00
04/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	10206	10	10	10	0.00
04/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	8338	8	8	8	0.00
04/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	8386	8	8	8	0.00
04/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	3752	4	4	4	800.00
04/06/2020	2040 On 06-May-21			Bond Future	11.37	84.1944	84.2096	84.1944	0.00
04/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	10178	10	10	10	0.00
04/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	10218	10	10	10	0.00
04/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	10137	10	10	10	0.00
04/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	3729	4	4	4	0.00
04/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	3712	4	4	4	0.00
04/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	3694	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
04/06/2020	2044 On 06-August-20			Bond Future	10.86	82.3504	82.4393	82.3504	78,934.00
04/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	527	1	1	1	0.00
04/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	161	0	0	0	602.00
04/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	550	1	1	1	0.00
04/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	673	1	1	1	602.00
04/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	59	0	0	0	140.00
04/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	339	0	0	0	140.00
04/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	3213	3	3	3	0.00
04/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	538	1	1	1	0.00
04/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	3854	4	4	4	0.00
04/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	15379	15	15	15	0.00
04/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	9788	10	10	10	0.00
04/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	8142	8	8	8	0.00
04/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	8213	8	8	8	0.00
04/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	2749	3	3	3	140.00
04/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	2268	2	2	2	602.00
04/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	7442	8	7	8	0.00
04/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	8285	8	8	8	0.00
04/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	12246	12	12	12	0.00
04/06/2020	2044 On 05-November-20			Bond Future	11.04	83.2592	83.3486	83.2592	0.00
04/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	1141	1	1	1	1,815.00
04/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	1521	2	2	2	0.00
04/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	5832	6	6	6	0.00
04/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	2323	2	2	2	0.00
04/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	2376	2	2	2	0.00
04/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	6030	6	6	6	0.00
04/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	1539	2	2	2	568.00
04/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1629	2	2	2	1,815.00
04/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	2349	2	2	2	0.00
04/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1666	2	2	2	525.00
04/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	687	1	1	1	525.00
04/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	5028	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	333	0	0	0	1,815.00
04/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	4627	5	5	5	0.00
04/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	639	1	1	1	568.00
04/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	7374	7	7	7	0.00
04/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	9188	9	9	9	0.00
04/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	4147	4	4	4	1,815.00
04/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	3404	3	3	3	1,815.00
04/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	18214	18	18	18	0.00
04/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	9313	9	9	9	0.00
04/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	14180	14	14	14	0.00
04/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	7424	7	7	7	0.00
04/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	14584	15	15	15	0.00
04/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	9695	10	10	10	0.00
04/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	11314	11	11	11	0.00
04/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	4503	5	5	5	525.00
04/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	7474	8	7	8	0.00
04/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	3536	4	4	4	568.00
04/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	9630	10	10	10	0.00
04/06/2020	2044 On 04-February-21			Bond Future	11.23	79.8604	79.9505	79.8604	0.00
04/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2694	3	3	3	0.00
04/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2746	3	3	3	0.00
04/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	2543	3	3	3	0.00
04/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1404	1	1	1	405.00
04/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2720	3	3	3	0.00
04/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	2029	2	2	2	0.00
04/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	4092	4	4	4	0.00
04/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	8968	9	9	9	0.00
04/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	9331	9	9	9	405.00
04/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	13324	13	13	13	0.00
04/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	6778	7	7	7	405.00
04/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	9019	9	9	9	0.00
04/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	10796	11	11	11	0.00
04/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	8917	9	9	9	0.00

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04/06/2020	2044 On 06-May-21			Bond Future	11.41	80.8308	80.9219	80.8308	0.00
04/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	10140	10	10	10	0.00
04/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	10101	10	10	10	0.00
04/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	10061	10	10	10	0.00
04/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	3812	4	4	4	0.00
04/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	3829	4	4	4	0.00
04/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	3794	4	4	4	0.00
04/06/2020	2046 On 06-August-20			Bond Future	97.63	97.8672	97.6298	97.8672	15,707.00
04/06/2020	2046 On 05-November-20			Bond Future	96.94	97.1843	96.9436	97.1843	0.00
04/06/2020	2046 On 04-February-21			Bond Future	98.11	98.3524	98.1085	98.3524	0.00
04/06/2020	2046 On 06-May-21			Bond Future	97.51	97.7594	97.5122	97.7594	0.00
04/06/2020	2050 On 06-August-20			Bond Future	98.21	98.5632	98.2073	98.5632	16,399.00
04/06/2020	2050 On 05-November-20			Bond Future	99.31	99.6734	99.3128	99.6734	0.00
04/06/2020	2050 On 04-February-21			Bond Future	98.60	98.9616	98.5964	98.9616	0.00
04/06/2020	2050 On 06-May-21			Bond Future	99.81	100.1846	99.8148	100.1846	0.00
04/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	AL37 On 06-August-20			Index Future	737.91	741.4460	737.9130	741.4460	0.00
04/06/2020	AL37 On 05-November-20			Index Future	746.12	749.6990	746.1220	749.6990	0.00
04/06/2020	AL37 On 04-February-21			Index Future	754.90	758.5250	754.9030	758.5250	0.00
04/06/2020	AL37 On 06-May-21			Index Future	764.05	767.7150	764.0470	767.7150	0.00
04/06/2020	AL7T On 06-August-20			Index Future	830.30	833.3680	830.2970	833.3680	0.00
04/06/2020	AL7T On 05-November-20			Index Future	839.53	842.6440	839.5340	842.6440	0.00
04/06/2020	AL7T On 04-February-21			Index Future	849.42	852.5640	849.4150	852.5640	0.00
04/06/2020	AL7T On 06-May-21			Index Future	859.70	862.8930	859.7040	862.8930	0.00
04/06/2020	ALBI On 06-August-20			Index Future	725.07	726.4400	725.0680	726.4400	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	ALBI On 05-November-20			Index Future	733.14	734.5260	733.1350	734.5260	0.00
04/06/2020	ALBI On 04-February-21			Index Future	741.76	743.1740	741.7630	743.1740	0.00
04/06/2020	ALBI On 06-May-21			Index Future	750.75	752.1780	750.7480	752.1780	0.00
04/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2020	ES33 On 06-August-20			Bond Future	11.41	76.9193	76.7943	76.9193	350.00
04/06/2020	ES33 On 05-November-20			Bond Future	11.64	73.9920	73.8652	73.9920	0.00
04/06/2020	ES33 On 04-February-21			Bond Future	11.89	74.8645	74.7359	74.8645	0.00
04/06/2020	ES33 On 06-May-21			Bond Future	12.13	71.9952	71.8649	71.9952	0.00
04/06/2020	ES42 On 06-August-20			Bond Future	11.88	76.3458	76.3611	76.3458	4,919.00
04/06/2020	ES42 On 05-November-20			Bond Future	12.11	72.9290	72.9441	72.9290	0.00
04/06/2020	ES42 On 04-February-21			Bond Future	12.34	73.7898	73.8047	73.7898	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
04/06/2020	ES42 On 06-May-21			Bond Future	12.58	70.4265	70.4415	70.4265	0.00
04/06/2020	GOVI On 06-August-20			GOVI	716.87	718.2510	716.8730	718.2510	1,033.00
04/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	112570	10	11	10	0.00
04/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	112470	10	11	10	0.00
04/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	112670	10	11	10	0.00
04/06/2020	GOVI On 05-November-20			GOVI	724.85	726.2450	724.8470	726.2450	0.00
04/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	130030	12	13	12	0.00
04/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	129830	12	13	12	0.00
04/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	129930	12	13	12	0.00
04/06/2020	GOVI On 04-February-21			GOVI	733.38	734.7950	733.3790	734.7950	0.00
04/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	175610	16	18	16	0.00
04/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	175710	16	18	16	0.00
04/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	175810	16	18	16	0.00
04/06/2020	GOVI On 06-May-21			GOVI	742.26	743.6980	742.2620	743.6980	0.00
04/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	635920	65	64	65	0.00
04/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	635720	65	64	65	0.00
04/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	635820	65	64	65	0.00
04/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2020	IGOV On 06-August-20			Index Future	255.85	255.9800	255.8530	255.9800	1,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	IGOV On 05-November-20			Index Future	258.76	258.8920	258.7620	258.8920	47.00
04/06/2020	IGOV On 04-February-21			Index Future	261.87	262.0020	261.8690	262.0020	0.00
04/06/2020	IGOV On 06-May-21			Index Future	265.10	265.2380	265.1030	265.2380	0.00
04/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
04/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
04/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.05	94.0500	94.0500	94.0500	0.00
04/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.30	92.3000	92.3000	92.3000	0.00
04/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.50	90.5000	90.5000	90.5000	0.00
04/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.51	89.5300	89.5100	89.5300	0.00
04/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.84	90.8700	90.8400	90.8700	51.00
04/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.33	90.3700	90.3300	90.3700	0.00
04/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.51	90.5600	90.5100	90.5600	0.00
04/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.76	93.7900	93.7600	93.7900	0.00
04/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.41	94.4000	94.4100	94.4000	0.00
04/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.98	86.9300	86.9800	86.9300	0.00
04/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.67	92.5700	92.6700	92.5700	0.00
04/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/06/2020	IS10 On 17-December-25			Interest Rate Swap	81.93	81.5300	81.9300	81.5300	0.00
04/06/2020	IS10 On 16-March-26			Interest Rate Swap	78.59	78.1800	78.5900	78.1800	0.00
04/06/2020	IS10 On 15-June-26			Interest Rate Swap	77.14	76.7100	77.1400	76.7100	0.00
04/06/2020	IS10 On 21-September-26			Interest Rate Swap	79.33	78.8600	79.3300	78.8600	0.00
04/06/2020	IS10 On 21-December-26			Interest Rate Swap	83.51	83.0000	83.5100	83.0000	0.00
04/06/2020	IS10 On 15-March-27			Interest Rate Swap	82.20	81.6500	82.2000	81.6500	0.00
04/06/2020	IS10 On 21-June-27			Interest Rate Swap	84.38	83.8000	84.3800	83.8000	0.00
04/06/2020	IS10 On 20-September-27			Interest Rate Swap	90.18	89.6000	90.1800	89.6000	0.00
04/06/2020	IS10 On 20-December-27			Interest Rate Swap	90.59	90.0000	90.5900	90.0000	0.00
04/06/2020	IS10 On 22-March-28			Interest Rate Swap	83.68	83.0700	83.6800	83.0700	0.00
04/06/2020	IS10 On 20-June-28			Interest Rate Swap	91.48	90.8800	91.4800	90.8800	0.00
04/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	R023 On 06-August-20			Bond Future	5.14	109.7542	109.6511	109.7542	26,721.00
04/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	5059	5	5	5	0.00
04/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5105	5	5	5	0.00
04/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	5082	5	5	5	0.00
04/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	0	0	0	0.00
04/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	1	0	0	0	0.00
04/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	1	0	0	0	0.00
04/06/2020	R023 On 05-November-20			Bond Future	5.21	107.0561	106.9512	107.0561	0.00
04/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4865	5	5	5	0.00
04/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4845	5	5	5	0.00
04/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4886	5	5	5	0.00
04/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	22	0	0	0	0.00
04/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	21	0	0	0	0.00
04/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	21	0	0	0	0.00
04/06/2020	R023 On 04-February-21			Bond Future	5.28	108.3177	108.2112	108.3177	0.00
04/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2355	2	2	2	0.00
04/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2385	2	2	2	0.00
04/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2370	2	2	2	0.00
04/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	315	0	0	0	0.00
04/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	319	0	0	0	0.00
04/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	311	0	0	0	0.00
04/06/2020	R023 On 06-May-21			Bond Future	5.33	105.7203	105.6123	105.7203	0.00
04/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3892	4	4	4	0.00
04/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3923	4	4	4	0.00
04/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3908	4	4	4	0.00
04/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	93	0	0	0	0.00
04/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	91	0	0	0	0.00
04/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	94	0	0	0	0.00
04/06/2020	R035 On 06-August-20			Bond Future	10.35	93.1788	93.0177	93.1788	100,924.00
04/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	1439	2	1	2	0.00
04/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	220	0	0	0	24,761.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	273	0	0	0	500.00
04/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	913	1	1	1	500.00
04/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	1464	2	1	2	0.00
04/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	3121	3	3	3	0.00
04/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	115	0	0	0	3,000.00
04/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	1414	1	1	1	0.00
04/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	12088	12	12	12	0.00
04/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	4387	4	4	4	0.00
04/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	4481	4	4	4	0.00
04/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	10172	10	10	10	0.00
04/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	4434	4	4	4	0.00
04/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	2426	2	2	2	500.00
04/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	5727	6	6	6	0.00
04/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	9511	9	10	9	0.00
04/06/2020	R035 On 05-November-20			Bond Future	10.54	89.7309	89.5674	89.7309	0.00
04/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	3614	4	4	4	0.00
04/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	3646	4	4	4	0.00
04/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	3583	4	4	4	0.00
04/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	5048	5	5	5	0.00
04/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	5011	5	5	5	0.00
04/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	4974	5	5	5	0.00
04/06/2020	R035 On 04-February-21			Bond Future	10.73	90.7886	90.6230	90.7886	0.00
04/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2955	3	3	3	0.00
04/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	3168	3	3	3	0.00
04/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2929	3	3	3	0.00
04/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	6405	7	6	7	0.00
04/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2903	3	3	3	0.00
04/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	7523	7	8	7	0.00
04/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	3842	4	4	4	650.00
04/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	7567	7	8	7	0.00
04/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	7139	7	7	7	650.00
04/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	7480	7	7	7	0.00
04/06/2020	R035 On 06-May-21			Bond Future	10.93	87.4114	87.2434	87.4114	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
04/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	11031	11	11	11	0.00
04/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	11104	11	11	11	0.00
04/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	3846	4	4	4	793.00
04/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	9842	10	10	10	0.00
04/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	7186	7	7	7	0.00
04/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	11068	11	11	11	0.00
04/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	4774	5	5	5	793.00
04/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	3363	3	3	3	793.00
04/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	2718	3	3	3	0.00
04/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	8341	8	8	8	0.00
04/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	2735	3	3	3	0.00
04/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	2701	3	3	3	0.00
04/06/2020	R186 On 06-August-20			Bond Future	7.44	117.3495	116.7621	117.3495	79,203.00
04/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	5290	6	5	6	0.00
04/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	8222	9	8	9	900.00
04/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	3693	4	4	4	900.00
04/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	4755	5	5	5	0.00
04/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	5335	6	5	6	0.00
04/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	5245	6	5	6	0.00
04/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	343	0	0	0	0.00
04/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	674	1	1	1	0.00
04/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	424	0	0	0	0.00
04/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	330	0	0	0	0.00
04/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	337	0	0	0	0.00
04/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	72	0	0	0	0.00
04/06/2020	R186 On 05-November-20			Bond Future	7.60	118.6430	118.0484	118.6430	0.00
04/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	1327	2	1	2	1,200.00
04/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	6285	7	6	7	0.00
04/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	6247	7	6	7	0.00
04/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	3874	4	4	4	1,200.00
04/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	6209	7	6	7	0.00
04/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	3358	4	3	4	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	5082	6	5	6	3,500.00
04/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	8691	9	9	9	0.00
04/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1269	1	1	1	0.00
04/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	894	1	1	1	0.00
04/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2089	2	2	2	0.00
04/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	385	0	0	0	3,500.00
04/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	906	1	1	1	0.00
04/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	1784	2	2	2	0.00
04/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	883	1	1	1	0.00
04/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	4501	4	5	4	0.00
04/06/2020	R186 On 04-February-21			Bond Future	7.76	114.7577	114.1557	114.7577	0.00
04/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	4134	5	4	5	0.00
04/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	4165	5	4	5	0.00
04/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	4196	5	4	5	0.00
04/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2164	2	2	2	0.00
04/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2147	2	2	2	0.00
04/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2182	2	2	2	0.00
04/06/2020	R186 On 06-May-21			Bond Future	7.92	116.1505	115.5410	116.1505	0.00
04/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	12980	14	13	14	0.00
04/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	12942	14	13	14	0.00
04/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	12905	13	13	13	0.00
04/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	329	0	0	0	0.00
04/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	333	0	0	0	0.00
04/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	325	0	0	0	0.00
04/06/2020	R197 On 06-August-20			Bond Future	307.42	307.3447	307.4180	307.3447	2,549.00
04/06/2020	R197 On 05-November-20			Bond Future	310.88	310.8061	310.8783	310.8061	0.00
04/06/2020	R197 On 04-February-21			Bond Future	306.68	306.6050	306.6771	306.6050	0.00
04/06/2020	R197 On 06-May-21			Bond Future	310.47	310.3946	310.4669	310.3946	0.00
04/06/2020	R202 On 06-August-20			Bond Future	214.65	214.5090	214.6480	214.5090	7,794.00
04/06/2020	R202 On 05-November-20			Bond Future	217.06	216.9247	217.0641	216.9247	0.00
04/06/2020	R202 On 04-February-21			Bond Future	215.46	215.3162	215.4565	215.3162	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
04/06/2020	R202 On 06-May-21			Bond Future	218.12	217.9769	218.1184	217.9769	0.00
04/06/2020	R208 On 06-August-20			Bond Future	3.33	104.5930	104.5913	104.5930	23,391.00
04/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1398	1	1	1	0.00
04/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1404	1	1	1	0.00
04/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1392	1	1	1	0.00
04/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
04/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
04/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
04/06/2020	R208 On 05-November-20			Bond Future	2.59	102.3541	102.3519	102.3541	0.00
04/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	855	1	1	1	0.00
04/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	851	1	1	1	0.00
04/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	847	1	1	1	0.00
04/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
04/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
04/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
04/06/2020	R209 On 06-August-20			Bond Future	10.29	71.3075	71.1678	71.3075	63,099.00
04/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
04/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
04/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
04/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	38257	38	38	38	0.00
04/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	38365	38	38	38	0.00
04/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	38149	38	38	38	0.00
04/06/2020	R209 On 05-November-20			Bond Future	10.46	68.9531	68.8115	68.9531	0.00
04/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	2659	3	3	3	0.00
04/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	2708	3	3	3	0.00
04/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	2683	3	3	3	0.00
04/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	5356	5	5	5	0.00
04/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	5320	5	5	5	0.00
04/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	5393	5	5	5	0.00
04/06/2020	R209 On 04-February-21			Bond Future	10.63	69.7662	69.6226	69.7662	0.00
04/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	3075	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
04/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	3099	3	3	3	0.00
04/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	3051	3	3	3	0.00
04/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	6139	6	6	6	0.00
04/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	6103	6	6	6	0.00
04/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	6067	6	6	6	0.00
04/06/2020	R209 On 06-May-21			Bond Future	10.81	67.4710	67.3255	67.4710	0.00
04/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	9697	10	10	10	0.00
04/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	9759	10	10	10	0.00
04/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	9728	10	10	10	0.00
04/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	2557	3	3	3	0.00
04/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	2526	2	3	2	0.00
04/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	2542	3	3	3	0.00
04/06/2020	R210 On 06-August-20			Bond Future	187.30	187.2781	187.2989	187.2781	1,929.00
04/06/2020	R210 On 05-November-20			Bond Future	186.70	186.6810	186.7010	186.6810	0.00
04/06/2020	R210 On 04-February-21			Bond Future	188.94	188.9248	188.9442	188.9248	0.00
04/06/2020	R210 On 06-May-21			Bond Future	188.54	188.5176	188.5370	188.5176	0.00
04/06/2020	R212 On 06-August-20			Bond Future	166.20	166.0017	166.2000	166.0017	6,744.00
04/06/2020	R212 On 05-November-20			Bond Future	168.07	167.8719	168.0715	167.8719	0.00
04/06/2020	R212 On 04-February-21			Bond Future	167.77	167.5683	167.7696	167.5683	0.00
04/06/2020	R212 On 06-May-21			Bond Future	169.84	169.6392	169.8426	169.6392	0.00
04/06/2020	R213 On 06-August-20			Bond Future	9.29	88.2389	87.9132	88.2389	17,346.00
04/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	2296	2	2	2	0.00
04/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	2358	3	2	3	0.00
04/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	2327	3	2	3	0.00
04/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	2293	2	2	2	0.00
04/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	2264	2	2	2	0.00
04/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	2322	2	2	2	0.00
04/06/2020	R213 On 05-November-20			Bond Future	9.47	85.6818	85.3521	85.6818	0.00
04/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	3896	4	4	4	0.00
04/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	3927	4	4	4	0.00
04/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	3959	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
04/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	3126	3	3	3	0.00
04/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	3178	3	3	3	0.00
04/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	3152	3	3	3	0.00
04/06/2020	R213 On 04-February-21			Bond Future	9.64	86.6916	86.3577	86.6916	0.00
04/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	3386	4	3	4	0.00
04/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	3360	4	3	4	0.00
04/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	3333	3	3	3	0.00
04/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	4736	5	5	5	0.00
04/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	4767	5	5	5	0.00
04/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	4705	5	5	5	0.00
04/06/2020	R213 On 06-May-21			Bond Future	9.82	84.2107	83.8724	84.2107	0.00
04/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	11742	12	12	12	0.00
04/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	11778	12	12	12	0.00
04/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	11706	12	12	12	0.00
04/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1306	1	1	1	0.00
04/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1296	1	1	1	0.00
04/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1286	1	1	1	0.00
04/06/2020	R214 On 06-August-20			Bond Future	10.64	68.5957	68.6072	68.5957	21,224.00
04/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	1041	1	1	1	0.00
04/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	1073	1	1	1	0.00
04/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	1057	1	1	1	0.00
04/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	5250	5	5	5	0.00
04/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	5151	5	5	5	0.00
04/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	5201	5	5	5	0.00
04/06/2020	R214 On 05-November-20			Bond Future	10.81	66.0743	66.0854	66.0743	0.00
04/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	2538	3	3	3	0.00
04/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	2515	3	3	3	0.00
04/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	2561	3	3	3	0.00
04/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	5970	6	6	6	0.00
04/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	5929	6	6	6	0.00
04/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	5890	6	6	6	0.00
04/06/2020	R214 On 04-February-21			Bond Future	10.98	66.8531	66.8643	66.8531	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
04/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2904	3	3	3	0.00
04/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2951	3	3	3	0.00
04/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2928	3	3	3	0.00
04/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	6870	7	7	7	0.00
04/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	6831	7	7	7	0.00
04/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	6909	7	7	7	0.00
04/06/2020	R214 On 06-May-21			Bond Future	11.15	64.3840	64.3951	64.3840	0.00
04/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	8981	9	9	9	0.00
04/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	8951	9	9	9	0.00
04/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	8922	9	9	9	0.00
04/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3275	3	3	3	0.00
04/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3293	3	3	3	0.00
04/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3256	3	3	3	0.00
04/06/2020	R248 On 06-August-20			Bond Future	10.82	85.7630	85.8531	85.7630	86,488.00
04/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	1066	1	1	1	0.00
04/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	7842	8	8	8	0.00
04/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	4374	4	4	4	0.00
04/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	3121	3	3	3	640.00
04/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	126	0	0	0	20,640.00
04/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	1106	1	1	1	0.00
04/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	7582	8	8	8	470.00
04/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	12471	12	12	12	814.00
04/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	1458	1	1	1	640.00
04/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	59	0	0	0	3,000.00
04/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	9901	10	10	10	814.00
04/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	1086	1	1	1	0.00
04/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	4153	4	4	4	470.00
04/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	5931	6	6	6	0.00
04/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	469	0	0	0	0.00
04/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	2123	2	2	2	0.00
04/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	5869	6	6	6	0.00
04/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	893	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
04/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	200	0	0	0	0.00
04/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	840	1	1	1	0.00
04/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	15591	16	16	16	0.00
04/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	13231	13	13	13	0.00
04/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	2881	3	3	3	0.00
04/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	1994	2	2	2	0.00
04/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	5993	6	6	6	0.00
04/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	5021	5	5	5	0.00
04/06/2020	R248 On 05-November-20			Bond Future	10.99	82.2963	82.3870	82.2963	0.00
04/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	4701	5	5	5	800.00
04/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1668	2	2	2	800.00
04/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1760	2	2	2	0.00
04/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1737	2	2	2	0.00
04/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1714	2	2	2	0.00
04/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	9161	9	9	9	0.00
04/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	9221	9	9	9	0.00
04/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	9100	9	9	9	0.00
04/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	9342	9	9	9	0.00
04/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	4647	5	5	5	0.00
04/06/2020	R248 On 04-February-21			Bond Future	11.17	83.2665	83.3580	83.2665	0.00
04/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	3096	3	3	3	0.00
04/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	3124	3	3	3	0.00
04/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	3153	3	3	3	0.00
04/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	8234	8	8	8	0.00
04/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	8331	8	8	8	0.00
04/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	8282	8	8	8	0.00
04/06/2020	R248 On 06-May-21			Bond Future	11.35	79.8612	79.9536	79.8612	0.00
04/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	10037	10	10	10	0.00
04/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	10117	10	10	10	0.00
04/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	10077	10	10	10	0.00
04/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	3829	4	4	4	0.00
04/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	3811	4	4	4	0.00
04/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	3846	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
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