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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/07/2020 TO: 01/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	2025 On 06-August-20			Bond Future	137.62	137.6893	137.6165	137.6893	6,046.00
01/07/2020	2025 On 05-November-20			Bond Future	139.11	139.1846	139.1091	139.1846	0.00
01/07/2020	2025 On 04-February-21			Bond Future	139.26	139.3356	139.2573	139.3356	0.00
01/07/2020	2025 On 06-May-21			Bond Future	140.95	141.0266	140.9464	141.0266	0.00
01/07/2020	2029 On 06-August-20			Bond Future	98.67	98.5985	98.6661	98.5985	5,012.00
01/07/2020	2029 On 05-November-20			Bond Future	98.61	98.5462	98.6131	98.5462	0.00
01/07/2020	2029 On 04-February-21			Bond Future	99.79	99.7193	99.7858	99.7193	0.00
01/07/2020	2029 On 06-May-21			Bond Future	99.86	99.7917	99.8584	99.7917	0.00
01/07/2020	2030 On 06-August-20			Bond Future	9.29	91.9882	92.2371	91.9882	106,586.00
01/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	1157	1	1	1	0.00
01/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	1065	1	1	1	450.00
01/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6398	6	6	6	0.00
01/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	686	1	1	1	800.00
01/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	153	0	0	0	800.00
01/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	1206	1	1	1	0.00
01/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	10634	10	11	10	0.00
01/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	4485	4	4	4	470.00
01/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	7885	8	8	8	470.00
01/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	2110	2	2	2	0.00
01/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	4256	4	4	4	0.00
01/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	8135	8	8	8	0.00
01/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4718	5	5	5	0.00
01/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	3375	3	3	3	450.00
01/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	1181	1	1	1	0.00
01/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11717	11	12	11	0.00
01/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5480	5	5	5	622.00
01/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8737	8	9	8	0.00
01/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	244	0	0	0	323.00
01/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	1438	1	1	1	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
01/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	5055	5	5	5	0.00
01/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	44	0	0	0	622.00
01/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	64	0	0	0	0.00
01/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	1979	2	2	2	2,500.00
01/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	5	0	0	0	622.00
01/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2317	2	2	2	0.00
01/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1360	1	1	1	800.00
01/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	12	0	0	0	0.00
01/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	284	0	0	0	0.00
01/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	443	1	0	1	0.00
01/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2282	2	2	2	0.00
01/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	733	1	1	1	0.00
01/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	399	0	0	0	0.00
01/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	491	1	0	1	5,850.00
01/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	176	0	0	0	0.00
01/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3270	3	3	3	0.00
01/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	74	0	0	0	0.00
01/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	2500	3	2	3	0.00
01/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5849	6	6	6	0.00
01/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2353	3	2	3	0.00
01/07/2020	2030 On 05-November-20			Bond Future	9.48	92.9651	93.2153	92.9651	500.00
01/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1987	2	2	2	3,000.00
01/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3942	4	4	4	0.00
01/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	1123	1	1	1	1,000.00
01/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	2407	2	2	2	1,000.00
01/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1747	2	2	2	3,000.00
01/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	3273	3	3	3	0.00
01/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	842	1	1	1	3,000.00
01/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	3301	3	3	3	0.00
01/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	5452	5	5	5	0.00
01/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	2008	2	2	2	14,160.00
01/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4749	5	5	5	0.00
01/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2874	3	3	3	3,000.00

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01/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	7014	7	7	7	0.00
01/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	1149	1	1	1	14,160.00
01/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1393	1	1	1	15,646.00
01/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	2383	2	2	2	15,646.00
01/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6621	6	7	6	0.00
01/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	3328	3	3	3	0.00
01/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3798	4	4	4	0.00
01/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5008	5	5	5	0.00
01/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5645	6	6	6	0.00
01/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1604	2	2	2	3,000.00
01/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7037	7	7	7	0.00
01/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1739	2	2	2	15,646.00
01/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3857	4	4	4	0.00
01/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6168	6	6	6	0.00
01/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4325	4	4	4	0.00
01/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7848	8	8	8	0.00
01/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2628	3	3	3	14,160.00
01/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2234	2	2	2	1,000.00
01/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3827	4	4	4	0.00
01/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	9184	9	9	9	0.00
01/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4973	5	5	5	0.00
01/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3217	3	3	3	3,000.00
01/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7947	8	8	8	0.00
01/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5684	6	6	6	0.00
01/07/2020	2030 On 04-February-21			Bond Future	9.67	90.0451	90.2970	90.0451	0.00
01/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1615	2	2	2	1,000.00
01/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	3096	3	3	3	0.00
01/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2982	3	3	3	1,000.00
01/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1601	2	2	2	800.00
01/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	3073	3	3	3	0.00
01/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	3050	3	3	3	0.00
01/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2426	2	2	2	800.00
01/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	6000	6	6	6	0.00

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01/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3160	3	3	3	1,800.00
01/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7075	7	7	7	0.00
01/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6114	6	6	6	0.00
01/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9257	9	9	9	0.00
01/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5975	6	6	6	0.00
01/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6010	6	6	6	0.00
01/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	9210	9	9	9	0.00
01/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5941	6	6	6	0.00
01/07/2020	2030 On 06-May-21			Bond Future	9.88	91.1183	91.3725	91.1183	0.00
01/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	7247	7	7	7	0.00
01/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2758	3	3	3	0.00
01/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10439	10	10	10	0.00
01/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	1019	1	1	1	700.00
01/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4655	5	5	5	0.00
01/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4998	5	5	5	0.00
01/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10475	10	10	10	0.00
01/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2909	3	3	3	0.00
01/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10511	10	11	10	0.00
01/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1378	1	1	1	0.00
01/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12023	12	12	12	0.00
01/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4431	5	4	5	700.00
01/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6519	7	7	7	700.00
01/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6763	7	7	7	0.00
01/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1399	1	1	1	0.00
01/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1388	1	1	1	0.00
01/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4137	4	4	4	0.00
01/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2789	3	3	3	0.00
01/07/2020	2032 On 06-August-20			Bond Future	10.20	89.6499	89.9102	89.6499	105,034.00
01/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	1140	1	1	1	0.00
01/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	370	0	0	0	0.00
01/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	381	0	0	0	0.00
01/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	44	0	0	0	800.00

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01/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	232	0	0	0	800.00
01/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	391	0	0	0	0.00
01/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4991	5	5	5	0.00
01/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5101	5	5	5	0.00
01/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9252	10	9	10	0.00
01/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6021	6	6	6	0.00
01/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5046	5	5	5	0.00
01/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	2916	3	3	3	800.00
01/07/2020	2032 On 05-November-20			Bond Future	10.41	86.4569	86.7186	86.4569	0.00
01/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	2342	2	2	2	0.00
01/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	6368	6	6	6	0.00
01/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	6030	6	6	6	0.00
01/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	1166	1	1	1	3,000.00
01/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	2016	2	2	2	3,000.00
01/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1683	2	2	2	1,000.00
01/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	2364	2	2	2	0.00
01/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	963	1	1	1	1,000.00
01/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	2319	2	2	2	0.00
01/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6332	7	6	7	0.00
01/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9344	10	9	10	0.00
01/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	10290	11	10	11	0.00
01/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2498	3	2	3	1,000.00
01/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7681	8	8	8	0.00
01/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6918	7	7	7	0.00
01/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6250	6	6	6	0.00
01/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6291	6	6	6	0.00
01/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2663	3	3	3	3,000.00
01/07/2020	2032 On 04-February-21			Bond Future	10.62	87.4666	87.7301	87.4666	0.00
01/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1269	1	1	1	800.00
01/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2494	2	2	2	0.00
01/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1935	2	2	2	800.00
01/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2535	2	3	2	0.00
01/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5622	5	6	5	0.00

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01/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2515	2	3	2	0.00
01/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8517	9	9	9	0.00
01/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8474	9	8	9	0.00
01/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10055	10	10	10	0.00
01/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4455	5	4	5	800.00
01/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8560	9	9	9	0.00
01/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12726	13	13	13	0.00
01/07/2020	2032 On 06-May-21			Bond Future	10.83	84.3616	84.6277	84.3616	0.00
01/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	9269	9	9	9	0.00
01/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	9302	9	9	9	0.00
01/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	9236	9	9	9	0.00
01/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2547	3	3	3	0.00
01/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2531	3	3	3	0.00
01/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2514	3	3	3	0.00
01/07/2020	2033 On 06-August-20			Bond Future	94.78	94.4231	94.7839	94.4231	12,378.00
01/07/2020	2033 On 05-November-20			Bond Future	94.61	94.2514	94.6147	94.2514	0.00
01/07/2020	2033 On 04-February-21			Bond Future	95.74	95.3734	95.7397	95.3734	0.00
01/07/2020	2033 On 06-May-21			Bond Future	95.69	95.3164	95.6866	95.3164	0.00
01/07/2020	2037 On 06-August-20			Bond Future	11.17	80.4357	80.3868	80.4357	101,338.00
01/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	98	0	0	0	0.00
01/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	95	0	0	0	0.00
01/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	101	0	0	0	0.00
01/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9013	9	9	9	0.00
01/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8942	9	9	9	0.00
01/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	8872	9	9	9	0.00
01/07/2020	2037 On 05-November-20			Bond Future	11.38	81.2900	81.2394	81.2900	276.00
01/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1544	2	2	2	0.00
01/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1513	2	2	2	0.00
01/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1529	2	2	2	0.00
01/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	9468	9	9	9	0.00
01/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9357	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9412	9	9	9	0.00
01/07/2020	2037 On 04-February-21			Bond Future	11.59	77.9837	77.9313	77.9837	0.00
01/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6726	7	7	7	300.00
01/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1389	1	1	1	72.00
01/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12820	13	13	13	0.00
01/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3490	4	3	4	0.00
01/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2417	2	2	2	0.00
01/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2279	2	2	2	0.00
01/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6494	7	6	7	0.00
01/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2296	2	2	2	0.00
01/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2652	3	3	3	240.00
01/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2313	2	2	2	0.00
01/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10694	11	11	11	0.00
01/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4705	5	5	5	240.00
01/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9729	10	10	10	0.00
01/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10799	11	11	11	0.00
01/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1568	2	2	2	300.00
01/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8111	8	8	8	72.00
01/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10383	10	10	10	72.00
01/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10747	11	11	11	0.00
01/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	14391	14	14	14	0.00
01/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4537	5	5	5	0.00
01/07/2020	2037 On 06-May-21			Bond Future	11.82	78.9135	78.8600	78.9135	0.00
01/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7618	8	8	8	0.00
01/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7652	8	8	8	0.00
01/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7685	8	8	8	0.00
01/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4238	4	4	4	0.00
01/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4218	4	4	4	0.00
01/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4258	4	4	4	0.00
01/07/2020	2038 On 06-August-20			Bond Future	105.88	105.9324	105.8833	105.9324	10,632.00
01/07/2020	2038 On 05-November-20			Bond Future	107.03	107.0830	107.0317	107.0830	0.00
01/07/2020	2038 On 04-February-21			Bond Future	106.61	106.6636	106.6105	106.6636	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
01/07/2020	2038 On 06-May-21			Bond Future	107.90	107.9584	107.9038	107.9584	0.00
01/07/2020	2040 On 06-August-20			Bond Future	11.32	82.3494	82.1620	82.3494	55,778.00
01/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	99	0	0	0	0.00
01/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	1004	1	1	1	0.00
01/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	103	0	0	0	0.00
01/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	106	0	0	0	0.00
01/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	2105	2	2	2	0.00
01/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	19	0	0	0	800.00
01/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	117	0	0	0	800.00
01/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	881	1	1	1	0.00
01/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	9185	9	9	9	0.00
01/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	13154	13	13	13	0.00
01/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	4561	4	5	4	800.00
01/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	9486	9	9	9	0.00
01/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	4258	4	4	4	12,496.00
01/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	9562	9	10	9	0.00
01/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2537	2	3	2	517.00
01/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	9411	9	9	9	0.00
01/07/2020	2040 On 05-November-20			Bond Future	11.53	83.2241	83.0335	83.2241	0.00
01/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	777	1	1	1	2,000.00
01/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	577	1	1	1	2,000.00
01/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	1074	1	1	1	2,230.00
01/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1493	2	1	2	0.00
01/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1386	1	1	1	2,000.00
01/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	3059	3	3	3	2,230.00
01/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	5232	5	5	5	0.00
01/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1509	2	2	2	0.00
01/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	4561	5	5	5	0.00
01/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1525	2	2	2	0.00
01/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4786	5	5	5	2,000.00
01/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	10076	10	10	10	0.00
01/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	10016	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	15633	15	16	15	0.00
01/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	12040	12	12	12	0.00
01/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4178	4	4	4	2,000.00
01/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6629	7	7	7	0.00
01/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	10563	10	11	10	0.00
01/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	10136	10	10	10	0.00
01/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	13917	14	14	14	0.00
01/07/2020	2040 On 04-February-21			Bond Future	11.75	79.6900	79.4960	79.6900	0.00
01/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1773	2	2	2	800.00
01/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5818	6	6	6	0.00
01/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2323	2	2	2	0.00
01/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	1057	1	1	1	500.00
01/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	1141	1	1	1	800.00
01/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2340	2	2	2	0.00
01/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	2036	2	2	2	500.00
01/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	5291	5	5	5	0.00
01/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2305	2	2	2	0.00
01/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	11532	11	12	11	0.00
01/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6428	6	6	6	500.00
01/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	12469	12	12	12	0.00
01/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	17506	17	18	17	0.00
01/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	16918	17	17	17	0.00
01/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	13517	13	14	13	0.00
01/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	11418	11	11	11	0.00
01/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	11475	11	11	11	0.00
01/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	5880	6	6	6	800.00
01/07/2020	2040 On 06-May-21			Bond Future	11.97	80.6403	80.4435	80.6403	0.00
01/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	7586	8	8	8	0.00
01/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	7621	8	8	8	0.00
01/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	7552	8	8	8	0.00
01/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	4909	5	5	5	0.00
01/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	4887	5	5	5	0.00
01/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	4864	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
01/07/2020	2044 On 06-August-20			Bond Future	11.45	78.5913	78.4384	78.5913	77,118.00
01/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	38	0	0	0	0.00
01/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	5	0	0	0	602.00
01/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	41	0	0	0	0.00
01/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	59	0	0	0	602.00
01/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
01/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	18	0	0	0	140.00
01/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	40	0	0	0	0.00
01/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	953	1	1	1	0.00
01/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	1309	1	1	1	0.00
01/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	19321	19	19	19	0.00
01/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	13467	13	13	13	0.00
01/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	11634	11	12	11	0.00
01/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	4489	4	4	4	140.00
01/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	11716	12	12	12	0.00
01/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	3724	4	4	4	602.00
01/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	10829	11	11	11	0.00
01/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	11798	12	12	12	0.00
01/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	16090	16	16	16	0.00
01/07/2020	2044 On 05-November-20			Bond Future	11.65	79.4261	79.2704	79.4261	0.00
01/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	675	1	1	1	1,815.00
01/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1401	1	1	1	0.00
01/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	911	1	1	1	0.00
01/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3867	4	4	4	0.00
01/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1432	1	1	1	0.00
01/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	4017	4	4	4	0.00
01/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	922	1	1	1	568.00
01/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	978	1	1	1	1,815.00
01/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1416	1	1	1	0.00
01/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	1002	1	1	1	525.00
01/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	400	0	0	0	525.00
01/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	3263	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
01/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	192	0	0	0	1,815.00
01/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2963	3	3	3	0.00
01/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	372	0	0	0	568.00
01/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	10507	10	11	10	0.00
01/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	12602	12	13	12	0.00
01/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	6459	6	6	6	1,815.00
01/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5469	5	5	5	1,815.00
01/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	22151	22	22	22	0.00
01/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	12741	13	13	13	0.00
01/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	17972	18	18	18	0.00
01/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	10569	10	11	10	0.00
01/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	18395	18	18	18	0.00
01/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	13162	13	13	13	0.00
01/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	14926	15	15	15	0.00
01/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	6917	7	7	7	525.00
01/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5649	6	6	6	568.00
01/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	10631	11	11	11	0.00
01/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	13091	13	13	13	0.00
01/07/2020	2044 On 04-February-21			Bond Future	11.87	75.9729	75.8143	75.9729	0.00
01/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	2056	2	2	2	0.00
01/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	2089	2	2	2	0.00
01/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1960	2	2	2	0.00
01/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	1130	1	1	1	405.00
01/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	2073	2	2	2	0.00
01/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1593	2	2	2	0.00
01/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2983	3	3	3	0.00
01/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	12457	12	12	12	0.00
01/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	12885	13	13	13	405.00
01/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	17186	17	17	17	0.00
01/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	9806	10	10	10	405.00
01/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	12517	12	13	12	0.00
01/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	14496	14	14	14	0.00
01/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	12396	12	12	12	0.00

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01/07/2020	2044 On 06-May-21			Bond Future	12.08	76.8789	76.7178	76.8789	0.00
01/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	7199	7	7	7	0.00
01/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	7166	7	7	7	0.00
01/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	7133	7	7	7	0.00
01/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5081	5	5	5	0.00
01/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5105	5	5	5	0.00
01/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5057	5	5	5	0.00
01/07/2020	2046 On 06-August-20			Bond Future	95.45	95.8192	95.4534	95.8192	16,357.00
01/07/2020	2046 On 05-November-20			Bond Future	94.72	95.0950	94.7240	95.0950	0.00
01/07/2020	2046 On 04-February-21			Bond Future	95.85	96.2274	95.8507	96.2274	0.00
01/07/2020	2046 On 06-May-21			Bond Future	95.23	95.6077	95.2258	95.6077	0.00
01/07/2020	2050 On 06-August-20			Bond Future	95.53	95.5721	95.5286	95.5721	16,810.00
01/07/2020	2050 On 05-November-20			Bond Future	96.56	96.6099	96.5645	96.6099	0.00
01/07/2020	2050 On 04-February-21			Bond Future	95.82	95.8722	95.8250	95.8722	0.00
01/07/2020	2050 On 06-May-21			Bond Future	96.99	97.0359	96.9875	97.0359	0.00
01/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	AL37 On 06-August-20			Index Future	729.98	727.8390	729.9770	727.8390	0.00
01/07/2020	AL37 On 05-November-20			Index Future	737.80	735.6390	737.7960	735.6390	0.00
01/07/2020	AL37 On 04-February-21			Index Future	746.39	744.2090	746.3880	744.2090	0.00
01/07/2020	AL37 On 06-May-21			Index Future	755.26	753.0580	755.2620	753.0580	0.00
01/07/2020	AL7T On 06-August-20			Index Future	805.68	803.7480	805.6750	803.7480	0.00
01/07/2020	AL7T On 05-November-20			Index Future	814.30	812.3600	814.3040	812.3600	0.00
01/07/2020	AL7T On 04-February-21			Index Future	823.79	821.8250	823.7870	821.8250	0.00
01/07/2020	AL7T On 06-May-21			Index Future	833.58	831.5970	833.5810	831.5970	0.00
01/07/2020	ALBI On 06-August-20			Index Future	704.30	703.8620	704.3000	703.8620	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
01/07/2020	ALBI On 05-November-20			Index Future	711.84	711.4040	711.8440	711.4040	0.00
01/07/2020	ALBI On 04-February-21			Index Future	720.13	719.6920	720.1340	719.6920	0.00
01/07/2020	ALBI On 06-May-21			Index Future	728.70	728.2500	728.6950	728.2500	0.00
01/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2020	ES33 On 06-August-20			Bond Future	11.91	74.1740	74.1666	74.1740	350.00
01/07/2020	ES33 On 05-November-20			Bond Future	12.17	71.1870	71.1785	71.1870	0.00
01/07/2020	ES33 On 04-February-21			Bond Future	12.44	72.0182	72.0086	72.0182	0.00
01/07/2020	ES33 On 06-May-21			Bond Future	12.71	69.0987	69.0885	69.0987	0.00
01/07/2020	ES42 On 06-August-20			Bond Future	12.31	73.9464	73.8782	73.9464	4,919.00
01/07/2020	ES42 On 05-November-20			Bond Future	12.56	70.4734	70.4035	70.4734	0.00
01/07/2020	ES42 On 04-February-21			Bond Future	12.81	71.2972	71.2255	71.2972	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
01/07/2020	ES42 On 06-May-21			Bond Future	13.08	67.8879	67.8148	67.8879	0.00
01/07/2020	GOVI On 06-August-20			GOVI	696.16	695.6780	696.1560	695.6780	1,023.00
01/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	319740	32	32	32	0.00
01/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	319640	32	32	32	0.00
01/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	319840	32	32	32	0.00
01/07/2020	GOVI On 05-November-20			GOVI	703.61	703.1330	703.6130	703.1330	0.00
01/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	342370	35	34	35	0.00
01/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	342170	35	34	35	0.00
01/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	342270	35	34	35	0.00
01/07/2020	GOVI On 04-February-21			GOVI	711.81	711.3240	711.8070	711.3240	0.00
01/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	391330	40	39	40	0.00
01/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	391430	40	39	40	0.00
01/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	391530	40	39	40	0.00
01/07/2020	GOVI On 06-May-21			GOVI	720.27	719.7820	720.2690	719.7820	0.00
01/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	415990	41	42	41	0.00
01/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	415790	41	42	41	0.00
01/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	415890	41	42	41	0.00
01/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2020	IGOV On 06-August-20			Index Future	252.72	252.6590	252.7210	252.6590	1,207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	IGOV On 05-November-20			Index Future	255.49	255.4290	255.4900	255.4290	47.00
01/07/2020	IGOV On 04-February-21			Index Future	258.53	258.4670	258.5270	258.4670	0.00
01/07/2020	IGOV On 06-May-21			Index Future	261.66	261.6010	261.6620	261.6010	0.00
01/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
01/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0200	94.0200	94.0200	0.00
01/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2500	92.2400	92.2500	0.00
01/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.4000	90.3900	90.4000	0.00
01/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3600	89.3400	89.3600	0.00
01/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.62	90.6500	90.6200	90.6500	51.00
01/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.06	90.0900	90.0600	90.0900	0.00
01/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.13	90.2000	90.1300	90.2000	0.00
01/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.26	93.3700	93.2600	93.3700	0.00
01/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.78	93.9200	93.7800	93.9200	0.00
01/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.22	86.4000	86.2200	86.4000	0.00
01/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.81	92.0300	91.8100	92.0300	0.00
01/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.65	81.0800	80.6500	81.0800	0.00
01/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.28	77.7400	77.2800	77.7400	0.00
01/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.80	76.2900	75.8000	76.2900	0.00
01/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.94	78.4500	77.9400	78.4500	0.00
01/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.09	82.6000	82.0900	82.6000	0.00
01/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.73	81.2600	80.7300	81.2600	0.00
01/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.91	83.4500	82.9100	83.4500	0.00
01/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.77	89.3300	88.7700	89.3300	0.00
01/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.22	89.8000	89.2200	89.8000	0.00
01/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.30	82.9300	82.3000	82.9300	0.00
01/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.15	90.7900	90.1500	90.7900	0.00
01/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.89	96.1000	96.1100	96.1000	0.00
01/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.62	96.3600	96.3800	96.3600	0.00
01/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.60	96.3900	96.4000	96.3900	0.00
01/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.44	96.5200	96.5600	96.5200	0.00
01/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.42	96.5400	96.5800	96.5400	0.00
01/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.40	96.5700	96.6000	96.5700	35.00
01/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.43	96.5400	96.5700	96.5400	0.00
01/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.57	96.3600	96.4300	96.3600	0.00
01/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.59	96.3450	96.4150	96.3450	0.00
01/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.93	96.0050	96.0750	96.0050	0.00
01/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.94	95.9950	96.0650	95.9950	0.00
01/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.50	95.4550	95.5050	95.4550	0.00
01/07/2020	R023 On 06-August-20			Bond Future	4.93	109.8405	110.1443	109.8405	32,369.00
01/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5551	5	6	5	0.00
01/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5597	5	6	5	0.00
01/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5574	5	6	5	0.00
01/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R023 On 05-November-20			Bond Future	5.01	107.0995	107.4050	107.0995	0.00
01/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5302	5	5	5	0.00
01/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5281	5	5	5	0.00
01/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5323	5	5	5	0.00
01/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	4	0	0	0	0.00
01/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	4	0	0	0	0.00
01/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	3	0	0	0	0.00
01/07/2020	R023 On 04-February-21			Bond Future	5.05	108.3492	108.6568	108.3492	0.00
01/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2705	2	3	2	0.00
01/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2737	2	3	2	0.00
01/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2721	2	3	2	0.00
01/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	220	0	0	0	0.00
01/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	223	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
01/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	217	0	0	0	0.00
01/07/2020	R023 On 06-May-21			Bond Future	5.09	105.7286	106.0391	105.7286	0.00
01/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4272	4	4	4	0.00
01/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4304	4	4	4	0.00
01/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4288	4	4	4	0.00
01/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	47	0	0	0	0.00
01/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	46	0	0	0	0.00
01/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	47	0	0	0	0.00
01/07/2020	R035 On 06-August-20			Bond Future	10.91	89.3124	89.2940	89.3124	99,776.00
01/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	235	0	0	0	0.00
01/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	12	0	0	0	500.00
01/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	8	0	0	0	24,761.00
01/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	104	0	0	0	500.00
01/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	242	0	0	0	0.00
01/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	953	1	1	1	0.00
01/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	3	0	0	0	3,000.00
01/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	228	0	0	0	0.00
01/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	15699	16	16	16	0.00
01/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	6889	7	7	7	0.00
01/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7018	7	7	7	0.00
01/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	13684	14	14	14	0.00
01/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	6953	7	7	7	0.00
01/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	3982	4	4	4	500.00
01/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	8641	9	9	9	0.00
01/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	12974	13	13	13	0.00
01/07/2020	R035 On 05-November-20			Bond Future	11.13	85.7864	85.7666	85.7864	0.00
01/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	2242	2	2	2	0.00
01/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	2264	2	2	2	0.00
01/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	2219	2	2	2	0.00
01/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7484	7	7	7	0.00
01/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7439	7	7	7	0.00
01/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7393	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
01/07/2020	R035 On 04-February-21			Bond Future	11.35	86.7878	86.7665	86.7878	0.00
01/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2241	2	2	2	0.00
01/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2380	2	2	2	0.00
01/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2224	2	2	2	0.00
01/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4845	5	5	5	0.00
01/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2207	2	2	2	0.00
01/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10675	11	11	11	0.00
01/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6139	6	6	6	650.00
01/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10728	11	11	11	0.00
01/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10207	10	10	10	650.00
01/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10622	11	11	11	0.00
01/07/2020	R035 On 06-May-21			Bond Future	11.57	83.3431	83.3210	83.3431	0.00
01/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	8233	8	8	8	0.00
01/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	8305	8	8	8	0.00
01/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2433	2	2	2	793.00
01/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	7085	7	7	7	0.00
01/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4938	5	5	5	0.00
01/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	8269	8	8	8	0.00
01/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6449	6	6	6	793.00
01/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4528	5	5	5	793.00
01/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3842	4	4	4	0.00
01/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	10850	11	11	11	0.00
01/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3860	4	4	4	0.00
01/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3824	4	4	4	0.00
01/07/2020	R186 On 06-August-20			Bond Future	7.70	115.0066	115.3693	115.0066	69,181.00
01/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	3827	4	4	4	0.00
01/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	744	1	1	1	2,500.00
01/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	6795	6	7	6	900.00
01/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2299	2	2	2	900.00
01/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3302	3	3	3	0.00
01/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	3872	4	4	4	0.00
01/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3782	3	4	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
01/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	273	0	0	0	0.00
01/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	2073	2	2	2	2,500.00
01/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	672	1	1	1	15,177.00
01/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	364	0	0	0	0.00
01/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	259	0	0	0	0.00
01/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	266	0	0	0	0.00
01/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	37	0	0	0	0.00
01/07/2020	R186 On 05-November-20			Bond Future	7.88	116.2274	116.5922	116.2274	0.00
01/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1046	1	1	1	1,200.00
01/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5240	5	5	5	0.00
01/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5204	5	5	5	0.00
01/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3108	3	3	3	1,200.00
01/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5168	5	5	5	0.00
01/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2683	3	3	3	3,500.00
01/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4136	4	4	4	3,500.00
01/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7513	7	8	7	0.00
01/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1780	2	2	2	0.00
01/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	664	1	1	1	3,500.00
01/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1308	1	1	1	0.00
01/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2870	3	3	3	0.00
01/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1321	1	1	1	0.00
01/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2474	3	2	3	0.00
01/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1295	1	1	1	0.00
01/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5677	6	6	6	0.00
01/07/2020	R186 On 04-February-21			Bond Future	8.06	112.3005	112.6681	112.3005	0.00
01/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3614	3	4	3	0.00
01/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3640	3	4	3	0.00
01/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3666	3	4	3	0.00
01/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	3127	3	3	3	0.00
01/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	3104	3	3	3	0.00
01/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	3150	3	3	3	0.00
01/07/2020	R186 On 06-May-21			Bond Future	8.25	113.6383	114.0095	113.6383	0.00
01/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11572	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11535	11	12	11	0.00
01/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11499	11	11	11	0.00
01/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	453	0	0	0	0.00
01/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	458	0	0	0	0.00
01/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	449	0	0	0	0.00
01/07/2020	R197 On 06-August-20			Bond Future	307.48	307.6640	307.4762	307.6640	2,591.00
01/07/2020	R197 On 05-November-20			Bond Future	310.81	311.0048	310.8107	311.0048	0.00
01/07/2020	R197 On 04-February-21			Bond Future	306.66	306.8625	306.6620	306.8625	0.00
01/07/2020	R197 On 06-May-21			Bond Future	310.38	310.5876	310.3828	310.5876	0.00
01/07/2020	R202 On 06-August-20			Bond Future	209.75	209.8469	209.7506	209.8469	8,040.00
01/07/2020	R202 On 05-November-20			Bond Future	212.03	212.1254	212.0254	212.1254	0.00
01/07/2020	R202 On 04-February-21			Bond Future	210.38	210.4840	210.3799	210.4840	0.00
01/07/2020	R202 On 06-May-21			Bond Future	212.93	213.0387	212.9320	213.0387	0.00
01/07/2020	R208 On 06-August-20			Bond Future	3.44	104.5254	104.5210	104.5254	23,391.00
01/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1328	1	1	1	0.00
01/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1334	1	1	1	0.00
01/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1321	1	1	1	0.00
01/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R208 On 05-November-20			Bond Future	2.88	102.2438	102.2380	102.2438	0.00
01/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	741	1	1	1	0.00
01/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	737	1	1	1	0.00
01/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	733	1	1	1	0.00
01/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
01/07/2020	R209 On 06-August-20			Bond Future	10.81	68.2421	68.2220	68.2421	59,976.00
01/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
01/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
01/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41203	41	41	41	0.00
01/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	41311	41	41	41	0.00
01/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41094	41	41	41	0.00
01/07/2020	R209 On 05-November-20			Bond Future	11.00	65.8266	65.8053	65.8266	0.00
01/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1752	2	2	2	0.00
01/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1786	2	2	2	0.00
01/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1769	2	2	2	0.00
01/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7448	7	7	7	0.00
01/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7404	7	7	7	0.00
01/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7492	7	7	7	0.00
01/07/2020	R209 On 04-February-21			Bond Future	11.19	66.5953	66.5728	66.5953	0.00
01/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2474	2	2	2	0.00
01/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2493	3	2	3	0.00
01/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2456	2	2	2	0.00
01/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8594	9	9	9	0.00
01/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8552	9	9	9	0.00
01/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8510	9	9	9	0.00
01/07/2020	R209 On 06-May-21			Bond Future	11.39	64.2470	64.2239	64.2470	0.00
01/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7443	7	7	7	0.00
01/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7505	8	8	8	0.00
01/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7474	7	7	7	0.00
01/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3405	3	3	3	0.00
01/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3374	3	3	3	0.00
01/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3390	3	3	3	0.00
01/07/2020	R210 On 06-August-20			Bond Future	183.54	183.3806	183.5410	183.3806	1,957.00
01/07/2020	R210 On 05-November-20			Bond Future	182.86	182.6969	182.8564	182.6969	0.00
01/07/2020	R210 On 04-February-21			Bond Future	185.03	184.8721	185.0310	184.8721	0.00
01/07/2020	R210 On 06-May-21			Bond Future	184.57	184.4057	184.5656	184.4057	0.00
01/07/2020	R212 On 06-August-20			Bond Future	165.83	165.9318	165.8256	165.9318	7,044.00
01/07/2020	R212 On 05-November-20			Bond Future	167.62	167.7339	167.6242	167.7339	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
01/07/2020	R212 On 04-February-21			Bond Future	167.32	167.4362	167.3229	167.4362	0.00
01/07/2020	R212 On 06-May-21			Bond Future	169.35	169.4685	169.3527	169.4685	0.00
01/07/2020	R213 On 06-August-20			Bond Future	9.74	85.1022	85.3135	85.1022	17,322.00
01/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	698	1	1	1	0.00
01/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	732	1	1	1	0.00
01/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	715	1	1	1	0.00
01/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3281	3	3	3	0.00
01/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3239	3	3	3	0.00
01/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3324	3	3	3	0.00
01/07/2020	R213 On 05-November-20			Bond Future	9.93	82.4767	82.6891	82.4767	0.00
01/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2758	3	3	3	0.00
01/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2783	3	3	3	0.00
01/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2807	3	3	3	0.00
01/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4637	5	5	5	0.00
01/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4703	5	5	5	0.00
01/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4670	5	5	5	0.00
01/07/2020	R213 On 04-February-21			Bond Future	10.13	83.4393	83.6529	83.4393	0.00
01/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2800	3	3	3	0.00
01/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2779	3	3	3	0.00
01/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2758	3	3	3	0.00
01/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6860	7	7	7	0.00
01/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6896	7	7	7	0.00
01/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6823	7	7	7	0.00
01/07/2020	R213 On 06-May-21			Bond Future	10.33	80.9006	81.1163	80.9006	0.00
01/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9530	9	10	9	0.00
01/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9563	9	10	9	0.00
01/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9498	9	9	9	0.00
01/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1853	2	2	2	0.00
01/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1840	2	2	2	0.00
01/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1827	2	2	2	0.00
01/07/2020	R214 On 06-August-20			Bond Future	11.08	66.1377	66.0596	66.1377	19,898.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	165	0	0	0	0.00
01/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	175	0	0	0	0.00
01/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	170	0	0	0	0.00
01/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	6923	7	7	7	0.00
01/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	6801	7	7	7	0.00
01/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	6862	7	7	7	0.00
01/07/2020	R214 On 05-November-20			Bond Future	11.27	63.5630	63.4831	63.5630	0.00
01/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1789	2	2	2	0.00
01/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1773	2	2	2	0.00
01/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1806	2	2	2	0.00
01/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	7830	8	8	8	0.00
01/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	7783	8	8	8	0.00
01/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	7737	8	8	8	0.00
01/07/2020	R214 On 04-February-21			Bond Future	11.47	64.3049	64.2232	64.3049	0.00
01/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2453	2	2	2	0.00
01/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2490	3	2	3	0.00
01/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2472	3	2	3	0.00
01/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9055	9	9	9	0.00
01/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9011	9	9	9	0.00
01/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9099	9	9	9	0.00
01/07/2020	R214 On 06-May-21			Bond Future	11.66	61.7910	61.7078	61.7910	0.00
01/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6930	7	7	7	0.00
01/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6900	7	7	7	0.00
01/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6870	7	7	7	0.00
01/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3910	4	4	4	0.00
01/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3928	4	4	4	0.00
01/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3893	4	4	4	0.00
01/07/2020	R248 On 06-August-20			Bond Future	11.37	82.0988	81.9388	82.0988	110,423.00
01/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	138	0	0	0	0.00
01/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	4292	4	4	4	0.00
01/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	1668	2	2	2	0.00
01/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	930	1	1	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	3	0	0	0	20,640.00
01/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	147	0	0	0	0.00
01/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	4069	4	4	4	470.00
01/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	8610	9	9	9	814.00
01/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	239	0	0	0	640.00
01/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	0	0	3,000.00
01/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	1529	2	2	2	470.00
01/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	6181	6	6	6	814.00
01/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	143	0	0	0	0.00
01/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	8902	9	9	9	0.00
01/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	664	1	1	1	0.00
01/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	3413	3	3	3	0.00
01/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	8825	9	9	9	0.00
01/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1295	1	1	1	0.00
01/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	254	0	0	0	0.00
01/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1204	1	1	1	0.00
01/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	19447	19	19	19	0.00
01/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	17023	17	17	17	0.00
01/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	4605	5	5	5	0.00
01/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3202	3	3	3	0.00
01/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	8979	9	9	9	0.00
01/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	7716	8	8	8	0.00
01/07/2020	R248 On 05-November-20			Bond Future	11.58	78.5593	78.3965	78.5593	0.00
01/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2986	3	3	3	800.00
01/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	1006	1	1	1	800.00
01/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	1056	1	1	1	0.00
01/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	1043	1	1	1	0.00
01/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	1031	1	1	1	0.00
01/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	12458	12	12	12	0.00
01/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	12529	12	13	12	0.00
01/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	12387	12	12	12	0.00
01/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	12671	13	13	13	0.00
01/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	6923	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
01/07/2020	R248 On 04-February-21			Bond Future	11.79	79.4764	79.3106	79.4764	0.00
01/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2340	2	2	2	0.00
01/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2359	2	2	2	0.00
01/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2377	2	2	2	0.00
01/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	11505	11	12	11	0.00
01/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	11623	12	12	12	0.00
01/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	11564	11	12	11	0.00
01/07/2020	R248 On 06-May-21			Bond Future	11.99	76.0078	75.8395	76.0078	0.00
01/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	7283	7	7	7	0.00
01/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	7351	7	7	7	0.00
01/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	7318	7	7	7	0.00
01/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5183	5	5	5	0.00
01/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5159	5	5	5	0.00
01/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5207	5	5	5	0.00