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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/07/2020 TO: 03/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	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
03/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	2025 On 06-August-20			Bond Future	137.51	137.5331	137.5089	137.5331	6,046.00
03/07/2020	2025 On 05-November-20			Bond Future	139.00	139.0242	138.9990	139.0242	0.00
03/07/2020	2025 On 04-February-21			Bond Future	139.14	139.1706	139.1446	139.1706	0.00
03/07/2020	2025 On 06-May-21			Bond Future	140.83	140.8585	140.8318	140.8585	0.00
03/07/2020	2029 On 06-August-20			Bond Future	98.83	99.0740	98.8265	99.0740	5,012.00
03/07/2020	2029 On 05-November-20			Bond Future	98.77	99.0250	98.7743	99.0250	0.00
03/07/2020	2029 On 04-February-21			Bond Future	99.95	100.2021	99.9480	100.2021	0.00
03/07/2020	2029 On 06-May-21			Bond Future	100.02	100.2795	100.0222	100.2795	0.00
03/07/2020	2030 On 06-August-20			Bond Future	9.49	92.1011	91.1078	92.1011	106,506.00
03/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	725	1	1	1	0.00
03/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	657	1	1	1	450.00
03/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5357	6	5	6	0.00
03/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	392	1	0	1	800.00
03/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	68	0	0	0	800.00
03/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	761	1	1	1	0.00
03/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9512	10	10	10	0.00
03/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3554	4	4	4	470.00
03/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	6797	8	7	8	470.00
03/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1468	2	1	2	0.00
03/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3343	4	3	4	0.00
03/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	7042	8	7	8	0.00
03/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3769	5	4	5	0.00
03/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2549	3	3	3	450.00
03/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	743	1	1	1	0.00
03/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	10591	12	11	12	0.00
03/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4484	5	4	5	622.00
03/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	7633	9	8	9	0.00
03/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	117	0	0	0	323.00
03/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	935	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
03/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	6057	5	6	5	0.00
03/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	69	0	0	0	622.00
03/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	100	0	0	0	0.00
03/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2606	2	3	2	2,500.00
03/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	9	0	0	0	622.00
03/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	3008	2	3	2	0.00
03/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1847	1	2	1	800.00
03/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	19	0	0	0	0.00
03/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	418	0	0	0	0.00
03/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	641	0	1	0	0.00
03/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2966	2	3	2	0.00
03/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	1035	1	1	1	0.00
03/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	580	0	1	0	0.00
03/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	708	1	1	1	5,850.00
03/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	264	0	0	0	0.00
03/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	4105	3	4	3	0.00
03/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	116	0	0	0	0.00
03/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	3222	3	3	3	0.00
03/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6893	6	7	6	0.00
03/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	3050	2	3	2	0.00
03/07/2020	2030 On 05-November-20			Bond Future	9.68	93.0774	92.0732	93.0774	500.00
03/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1585	2	2	2	3,000.00
03/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3313	4	3	4	0.00
03/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	859	1	1	1	1,000.00
03/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1948	2	2	2	1,000.00
03/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1380	2	1	2	3,000.00
03/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2712	3	3	3	0.00
03/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2737	3	3	3	0.00
03/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	632	1	1	1	3,000.00
03/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4700	5	5	5	0.00
03/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1603	2	2	2	14,160.00
03/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4050	5	4	5	0.00
03/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2357	3	2	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6169	7	6	7	0.00
03/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	881	1	1	1	14,160.00
03/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1082	1	1	1	15,646.00
03/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1928	2	2	2	15,646.00
03/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5797	7	6	7	0.00
03/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2761	3	3	3	0.00
03/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4373	4	4	4	0.00
03/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5695	5	6	5	0.00
03/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	6382	6	6	6	0.00
03/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1901	2	2	2	3,000.00
03/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7868	7	8	7	0.00
03/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	2057	2	2	2	15,646.00
03/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6943	6	7	6	0.00
03/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4951	4	5	4	0.00
03/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8722	8	9	8	0.00
03/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	3071	3	3	3	14,160.00
03/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4438	4	4	4	0.00
03/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2625	2	3	2	1,000.00
03/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4406	4	4	4	0.00
03/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	10116	9	10	9	0.00
03/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5656	5	6	5	0.00
03/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3730	3	4	3	3,000.00
03/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8825	8	9	8	0.00
03/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6424	6	6	6	0.00
03/07/2020	2030 On 04-February-21			Bond Future	9.89	90.1570	89.1406	90.1570	0.00
03/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1314	2	1	2	1,000.00
03/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2615	3	3	3	0.00
03/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2512	3	3	3	1,000.00
03/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1302	2	1	2	800.00
03/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2594	3	3	3	0.00
03/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2574	3	3	3	0.00
03/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2018	2	2	2	800.00
03/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5280	6	5	6	0.00

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03/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3597	3	4	3	1,800.00
03/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7824	7	8	7	0.00
03/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6802	6	7	6	0.00
03/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	10115	9	10	9	0.00
03/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6653	6	7	6	0.00
03/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6690	6	7	6	0.00
03/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6616	6	7	6	0.00
03/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	10065	9	10	9	0.00
03/07/2020	2030 On 06-May-21			Bond Future	10.10	91.2307	90.2021	91.2307	0.00
03/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6467	7	6	7	0.00
03/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2320	3	2	3	0.00
03/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9503	10	10	10	0.00
03/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9537	10	10	10	0.00
03/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	813	1	1	1	700.00
03/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4041	5	4	5	0.00
03/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4357	5	4	5	0.00
03/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2454	3	2	3	0.00
03/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9572	10	10	10	0.00
03/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1609	1	2	1	0.00
03/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12987	12	13	12	0.00
03/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4988	4	5	4	700.00
03/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	7235	7	7	7	700.00
03/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7496	7	7	7	0.00
03/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1633	1	2	1	0.00
03/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1621	1	2	1	0.00
03/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4667	4	5	4	0.00
03/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3179	3	3	3	0.00
03/07/2020	2032 On 06-August-20			Bond Future	10.41	89.7386	88.6187	89.7386	105,036.00
03/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	691	1	1	1	0.00
03/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	184	0	0	0	0.00
03/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	190	0	0	0	0.00
03/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	16	0	0	0	800.00

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03/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	106	0	0	0	800.00
03/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	196	0	0	0	0.00
03/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	6087	5	6	5	0.00
03/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	6206	5	6	5	0.00
03/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	10515	9	11	9	0.00
03/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	7187	6	7	6	0.00
03/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	6146	5	6	5	0.00
03/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3759	3	4	3	800.00
03/07/2020	2032 On 05-November-20			Bond Future	10.63	86.5449	85.4126	86.5449	0.00
03/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1865	2	2	2	0.00
03/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5494	6	5	6	0.00
03/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5179	6	5	6	0.00
03/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	881	1	1	1	3,000.00
03/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1587	2	2	2	3,000.00
03/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1307	2	1	2	1,000.00
03/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1885	2	2	2	0.00
03/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	718	1	1	1	1,000.00
03/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1846	2	2	2	0.00
03/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	7165	6	7	6	0.00
03/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	10364	9	10	9	0.00
03/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	11351	10	11	10	0.00
03/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2931	3	3	3	1,000.00
03/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8610	8	9	8	0.00
03/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7795	7	8	7	0.00
03/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	7077	6	7	6	0.00
03/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	7121	6	7	6	0.00
03/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	3118	3	3	3	3,000.00
03/07/2020	2032 On 04-February-21			Bond Future	10.85	87.5539	86.4081	87.5539	0.00
03/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1008	1	1	1	800.00
03/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2056	2	2	2	0.00
03/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1572	2	2	2	800.00
03/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2092	2	2	2	0.00
03/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4879	6	5	6	0.00

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03/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2074	2	2	2	0.00
03/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	9398	9	9	9	0.00
03/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	9353	9	9	9	0.00
03/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	11014	10	11	10	0.00
03/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	5034	5	5	5	800.00
03/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9444	9	9	9	0.00
03/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13787	13	14	13	0.00
03/07/2020	2032 On 06-May-21			Bond Future	11.07	84.4492	83.2896	84.4492	0.00
03/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8307	9	8	9	0.00
03/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8339	9	8	9	0.00
03/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8276	9	8	9	0.00
03/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2926	3	3	3	0.00
03/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2907	3	3	3	0.00
03/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2889	3	3	3	0.00
03/07/2020	2033 On 06-August-20			Bond Future	93.35	94.7691	93.3483	94.7691	12,378.00
03/07/2020	2033 On 05-November-20			Bond Future	93.16	94.5994	93.1628	94.5994	0.00
03/07/2020	2033 On 04-February-21			Bond Future	94.27	95.7238	94.2697	95.7238	0.00
03/07/2020	2033 On 06-May-21			Bond Future	94.20	95.6701	94.1983	95.6701	0.00
03/07/2020	2037 On 06-August-20			Bond Future	11.34	80.3706	79.3093	80.3706	101,384.00
03/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	47	0	0	0	0.00
03/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	46	0	0	0	0.00
03/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	49	0	0	0	0.00
03/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	10041	9	10	9	0.00
03/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	9969	9	10	9	0.00
03/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	9897	9	10	9	0.00
03/07/2020	2037 On 05-November-20			Bond Future	11.56	81.2226	80.1498	81.2226	276.00
03/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1228	1	1	1	0.00
03/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1255	2	1	2	0.00
03/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1242	2	1	2	0.00
03/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	10272	9	10	9	0.00
03/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	10157	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	10215	9	10	9	0.00
03/07/2020	2037 On 04-February-21			Bond Future	11.78	77.9140	76.8282	77.9140	0.00
03/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6058	7	6	7	300.00
03/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1162	1	1	1	72.00
03/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	11907	13	12	13	0.00
03/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3042	3	3	3	0.00
03/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2069	2	2	2	0.00
03/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	1946	2	2	2	0.00
03/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5839	6	6	6	0.00
03/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	1961	2	2	2	0.00
03/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2280	3	2	3	240.00
03/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	1977	2	2	2	0.00
03/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11461	11	11	11	0.00
03/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5153	5	5	5	240.00
03/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10460	10	10	10	0.00
03/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11570	11	12	11	0.00
03/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1758	2	2	2	300.00
03/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8766	8	9	8	72.00
03/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	11138	10	11	10	72.00
03/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11515	11	12	11	0.00
03/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	15267	14	15	14	0.00
03/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4972	5	5	5	0.00
03/07/2020	2037 On 06-May-21			Bond Future	12.01	78.8423	77.7434	78.8423	0.00
03/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6915	8	7	8	0.00
03/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6947	8	7	8	0.00
03/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	6979	8	7	8	0.00
03/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4650	4	5	4	0.00
03/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4629	4	5	4	0.00
03/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4672	4	5	4	0.00
03/07/2020	2038 On 06-August-20			Bond Future	104.56	105.2919	104.5626	105.2919	10,632.00
03/07/2020	2038 On 05-November-20			Bond Future	105.70	106.4336	105.6958	106.4336	0.00
03/07/2020	2038 On 04-February-21			Bond Future	105.26	106.0046	105.2576	106.0046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	2038 On 06-May-21			Bond Future	106.53	107.2906	106.5343	107.2906	0.00
03/07/2020	2040 On 06-August-20			Bond Future	11.52	82.0773	80.8625	82.0773	55,851.00
03/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	44	0	0	0	0.00
03/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	45	0	0	0	0.00
03/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	47	0	0	0	0.00
03/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	625	1	1	1	0.00
03/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1472	2	1	2	0.00
03/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	7	0	0	0	800.00
03/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	52	0	0	0	800.00
03/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	537	1	1	1	0.00
03/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10420	9	10	9	0.00
03/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	14441	13	14	13	0.00
03/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5516	5	6	5	800.00
03/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10728	10	11	10	0.00
03/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5178	4	5	4	12,496.00
03/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	3203	3	3	3	517.00
03/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	10806	10	11	10	0.00
03/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10651	9	11	9	0.00
03/07/2020	2040 On 05-November-20			Bond Future	11.74	82.9475	81.7195	82.9475	0.00
03/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	585	1	1	1	2,000.00
03/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	427	1	0	1	2,000.00
03/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	825	1	1	1	2,230.00
03/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1170	1	1	1	0.00
03/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1082	1	1	1	2,000.00
03/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2522	3	3	3	2,230.00
03/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4483	5	4	5	0.00
03/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1183	1	1	1	0.00
03/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3870	4	4	4	0.00
03/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1197	1	1	1	0.00
03/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5409	5	5	5	2,000.00
03/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11064	10	11	10	0.00
03/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11002	10	11	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
03/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	16797	16	17	16	0.00
03/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13105	12	13	12	0.00
03/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4743	4	5	4	2,000.00
03/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7407	7	7	7	0.00
03/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11572	11	12	11	0.00
03/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11127	10	11	10	0.00
03/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15039	14	15	14	0.00
03/07/2020	2040 On 04-February-21			Bond Future	11.97	79.4087	78.1659	79.4087	0.00
03/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1458	2	1	2	800.00
03/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5104	6	5	6	0.00
03/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1934	2	2	2	0.00
03/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	848	1	1	1	500.00
03/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	918	1	1	1	800.00
03/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1950	2	2	2	0.00
03/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1684	2	2	2	500.00
03/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4616	5	5	5	0.00
03/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1919	2	2	2	0.00
03/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12476	12	12	12	0.00
03/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7084	6	7	6	500.00
03/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13448	13	13	13	0.00
03/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18627	18	19	18	0.00
03/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18026	17	18	17	0.00
03/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14532	14	15	14	0.00
03/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12358	11	12	11	0.00
03/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12417	12	12	12	0.00
03/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6496	6	6	6	800.00
03/07/2020	2040 On 06-May-21			Bond Future	12.20	80.3549	79.0972	80.3549	0.00
03/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6771	8	7	8	0.00
03/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6804	8	7	8	0.00
03/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6739	7	7	7	0.00
03/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5443	5	5	5	0.00
03/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5418	5	5	5	0.00
03/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5393	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
03/07/2020	2044 On 06-August-20			Bond Future	11.64	78.3877	77.1853	78.3877	76,770.00
03/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	15	0	0	0	0.00
03/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	1	0	0	0	602.00
03/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	17	0	0	0	0.00
03/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	25	0	0	0	602.00
03/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
03/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	6	0	0	0	140.00
03/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	600	1	1	1	0.00
03/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	16	0	0	0	0.00
03/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	864	1	1	1	0.00
03/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	20573	19	21	19	0.00
03/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	14709	14	15	14	0.00
03/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	12863	12	13	12	0.00
03/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	12945	12	13	12	0.00
03/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5389	4	5	4	140.00
03/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4533	4	5	4	602.00
03/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12048	11	12	11	0.00
03/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13028	12	13	12	0.00
03/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	17340	16	17	16	0.00
03/07/2020	2044 On 05-November-20			Bond Future	11.86	79.2188	78.0033	79.2188	0.00
03/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	509	1	1	1	1,815.00
03/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	699	1	1	1	0.00
03/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3264	4	3	4	0.00
03/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1103	1	1	1	0.00
03/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1129	1	1	1	0.00
03/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3399	4	3	4	0.00
03/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	708	1	1	1	568.00
03/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	754	1	1	1	1,815.00
03/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1116	1	1	1	0.00
03/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	773	1	1	1	525.00
03/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	293	0	0	0	525.00
03/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2722	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	135	0	0	0	1,815.00
03/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2456	3	2	3	0.00
03/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	271	0	0	0	568.00
03/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11471	11	11	11	0.00
03/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	13641	13	14	13	0.00
03/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7186	6	7	6	1,815.00
03/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6119	5	6	5	1,815.00
03/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	23361	22	23	22	0.00
03/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	13784	13	14	13	0.00
03/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19132	18	19	18	0.00
03/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11536	11	12	11	0.00
03/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19562	18	20	18	0.00
03/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14217	13	14	13	0.00
03/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16027	15	16	15	0.00
03/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7677	7	8	7	525.00
03/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11600	11	12	11	0.00
03/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6314	6	6	6	568.00
03/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14145	13	14	13	0.00
03/07/2020	2044 On 04-February-21			Bond Future	12.08	75.7616	74.5317	75.7616	0.00
03/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1713	2	2	2	0.00
03/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1742	2	2	2	0.00
03/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1630	2	2	2	0.00
03/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	916	1	1	1	405.00
03/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1728	2	2	2	0.00
03/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1311	2	1	2	0.00
03/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2531	3	3	3	0.00
03/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13394	12	13	12	0.00
03/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	13837	13	14	13	405.00
03/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18255	17	18	17	0.00
03/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10637	10	11	10	405.00
03/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13457	13	13	13	0.00
03/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15497	15	15	15	0.00
03/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13332	12	13	12	0.00

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03/07/2020	2044 On 06-May-21			Bond Future	12.30	76.6644	75.4197	76.6644	0.00
03/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6428	7	6	7	0.00
03/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6397	7	6	7	0.00
03/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6366	7	6	7	0.00
03/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5610	5	6	5	0.00
03/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5637	5	6	5	0.00
03/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5584	5	6	5	0.00
03/07/2020	2046 On 06-August-20			Bond Future	93.68	94.6405	93.6803	94.6405	16,357.00
03/07/2020	2046 On 05-November-20			Bond Future	92.93	93.9019	92.9307	93.9019	0.00
03/07/2020	2046 On 04-February-21			Bond Future	94.04	95.0184	94.0352	95.0184	0.00
03/07/2020	2046 On 06-May-21			Bond Future	93.39	94.3833	93.3880	94.3833	0.00
03/07/2020	2050 On 06-August-20			Bond Future	93.76	95.3381	93.7607	95.3381	16,810.00
03/07/2020	2050 On 05-November-20			Bond Future	94.78	96.3716	94.7765	96.3716	0.00
03/07/2020	2050 On 04-February-21			Bond Future	94.01	95.6293	94.0150	95.6293	0.00
03/07/2020	2050 On 06-May-21			Bond Future	95.16	96.7893	95.1551	96.7893	0.00
03/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	AL37 On 06-August-20			Index Future	727.03	730.2220	727.0280	730.2220	0.00
03/07/2020	AL37 On 05-November-20			Index Future	734.81	738.0400	734.8080	738.0400	0.00
03/07/2020	AL37 On 04-February-21			Index Future	743.36	746.6310	743.3590	746.6310	0.00
03/07/2020	AL37 On 06-May-21			Index Future	752.19	755.5060	752.1930	755.5060	0.00
03/07/2020	AL7T On 06-August-20			Index Future	795.56	804.4350	795.5590	804.4350	0.00
03/07/2020	AL7T On 05-November-20			Index Future	804.07	813.0480	804.0730	813.0480	0.00
03/07/2020	AL7T On 04-February-21			Index Future	813.43	822.5120	813.4300	822.5120	0.00
03/07/2020	AL7T On 06-May-21			Index Future	823.10	832.2890	823.0970	832.2890	0.00
03/07/2020	ALBI On 06-August-20			Index Future	696.96	703.9290	696.9580	703.9290	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
03/07/2020	ALBI On 05-November-20			Index Future	704.42	711.4650	704.4170	711.4650	0.00
03/07/2020	ALBI On 04-February-21			Index Future	712.61	719.7480	712.6140	719.7480	0.00
03/07/2020	ALBI On 06-May-21			Index Future	721.08	728.3030	721.0830	728.3030	0.00
03/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	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
03/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2020	ES33 On 06-August-20			Bond Future	12.08	74.1034	73.2656	74.1034	350.00
03/07/2020	ES33 On 05-November-20			Bond Future	12.35	71.1142	70.2672	71.1142	0.00
03/07/2020	ES33 On 04-February-21			Bond Future	12.63	71.9433	71.0860	71.9433	0.00
03/07/2020	ES33 On 06-May-21			Bond Future	12.91	69.0222	68.1546	69.0222	0.00
03/07/2020	ES42 On 06-August-20			Bond Future	12.46	73.9807	73.0248	73.9807	4,919.00
03/07/2020	ES42 On 05-November-20			Bond Future	12.72	70.5067	69.5403	70.5067	0.00
03/07/2020	ES42 On 04-February-21			Bond Future	12.98	71.3296	70.3516	71.3296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	ES42 On 06-May-21			Bond Future	13.25	67.9200	66.9302	67.9200	0.00
03/07/2020	GOVI On 06-August-20			GOVI	688.82	695.7130	688.8190	695.7130	1,023.00
03/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	393110	32	39	32	0.00
03/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	393010	32	39	32	0.00
03/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	393210	32	39	32	0.00
03/07/2020	GOVI On 05-November-20			GOVI	696.19	703.1620	696.1900	703.1620	0.00
03/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	416600	35	42	35	0.00
03/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	416400	35	42	35	0.00
03/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	416500	35	42	35	0.00
03/07/2020	GOVI On 04-February-21			GOVI	704.29	711.3480	704.2920	711.3480	0.00
03/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	466480	40	47	40	0.00
03/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	466580	40	47	40	0.00
03/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	466680	40	47	40	0.00
03/07/2020	GOVI On 06-May-21			GOVI	712.66	719.8030	712.6620	719.8030	0.00
03/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	339920	41	34	41	0.00
03/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	339720	41	34	41	0.00
03/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	339820	41	34	41	0.00
03/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2020	IGOV On 06-August-20			Index Future	250.97	252.3140	250.9660	252.3140	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
03/07/2020	IGOV On 05-November-20			Index Future	253.71	255.0780	253.7140	255.0780	47.00
03/07/2020	IGOV On 04-February-21			Index Future	256.73	258.1090	256.7280	258.1090	0.00
03/07/2020	IGOV On 06-May-21			Index Future	259.84	261.2380	259.8390	261.2380	0.00
03/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
03/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0200	94.0200	94.0200	0.00
03/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
03/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.3800	90.3800	90.3800	0.00
03/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3400	89.3400	89.3400	0.00
03/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.63	90.6200	90.6300	90.6200	51.00
03/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.07	90.0500	90.0700	90.0500	0.00
03/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.18	90.1300	90.1800	90.1300	0.00
03/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.34	93.2500	93.3400	93.2500	0.00
03/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.86	93.7500	93.8600	93.7500	0.00
03/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.30	86.1800	86.3000	86.1800	0.00
03/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.89	91.7600	91.8900	91.7600	0.00
03/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.60	80.4000	80.6000	80.4000	0.00
03/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.26	77.0400	77.2600	77.0400	0.00
03/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.78	75.5400	75.7800	75.5400	0.00
03/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.91	77.6600	77.9100	77.6600	0.00
03/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.03	81.7700	82.0300	81.7700	0.00
03/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.65	80.3800	80.6500	80.3800	0.00
03/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.81	82.5300	82.8100	82.5300	0.00
03/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.69	88.3900	88.6900	88.3900	0.00
03/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.15	88.8500	89.1500	88.8500	0.00
03/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.26	81.9400	82.2600	81.9400	0.00
03/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.14	89.8100	90.1400	89.8100	0.00
03/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/07/2020	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
03/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1300	96.1300	96.1300	0.00
03/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.63	96.3800	96.3700	96.3800	0.00
03/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.60	96.4100	96.4000	96.4100	0.00
03/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.45	96.5600	96.5500	96.5600	0.00
03/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.44	96.5800	96.5600	96.5800	0.00
03/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.41	96.6000	96.5900	96.6000	35.00
03/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.45	96.5800	96.5500	96.5800	0.00
03/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.62	96.4100	96.3800	96.4100	0.00
03/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.64	96.4050	96.3650	96.4050	0.00
03/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0650	96.0250	96.0650	0.00
03/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.00	96.0650	96.0050	96.0650	0.00
03/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.5350	95.4650	95.5350	0.00
03/07/2020	R023 On 06-August-20			Bond Future	5.00	110.1209	109.9949	110.1209	32,180.00
03/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5402	6	5	6	0.00
03/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5448	6	5	6	0.00
03/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5425	6	5	6	0.00
03/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R023 On 05-November-20			Bond Future	5.08	107.3808	107.2530	107.3808	0.00
03/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5150	5	5	5	0.00
03/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5130	5	5	5	0.00
03/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5171	5	5	5	0.00
03/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	4	0	0	0	0.00
03/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	4	0	0	0	0.00
03/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	4	0	0	0	0.00
03/07/2020	R023 On 04-February-21			Bond Future	5.13	108.6319	108.5020	108.6319	0.00
03/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2573	3	3	3	0.00
03/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2605	3	3	3	0.00
03/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2589	3	3	3	0.00
03/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	243	0	0	0	0.00
03/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	246	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	239	0	0	0	0.00
03/07/2020	R023 On 06-May-21			Bond Future	5.18	106.0136	105.8819	106.0136	0.00
03/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4122	4	4	4	0.00
03/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4153	4	4	4	0.00
03/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4138	4	4	4	0.00
03/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	53	0	0	0	0.00
03/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	52	0	0	0	0.00
03/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	54	0	0	0	0.00
03/07/2020	R035 On 06-August-20			Bond Future	11.07	89.3097	88.2591	89.3097	99,689.00
03/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	129	0	0	0	0.00
03/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	3	0	0	0	24,761.00
03/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	5	0	0	0	500.00
03/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	52	0	0	0	500.00
03/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	134	0	0	0	0.00
03/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	637	1	1	1	0.00
03/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	125	0	0	0	0.00
03/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
03/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16732	16	17	16	0.00
03/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7815	7	8	7	0.00
03/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7950	7	8	7	0.00
03/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14713	14	15	14	0.00
03/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7883	7	8	7	0.00
03/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4701	4	5	4	500.00
03/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9624	9	10	9	0.00
03/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	14002	13	14	13	0.00
03/07/2020	R035 On 05-November-20			Bond Future	11.30	85.7820	84.7199	85.7820	0.00
03/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1876	2	2	2	0.00
03/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1896	2	2	2	0.00
03/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1856	2	2	2	0.00
03/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	8168	7	8	7	0.00
03/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	8120	7	8	7	0.00
03/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	8072	7	8	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
03/07/2020	R035 On 04-February-21			Bond Future	11.53	86.7817	85.7068	86.7817	0.00
03/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	1924	2	2	2	0.00
03/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2049	2	2	2	0.00
03/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1909	2	2	2	0.00
03/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4314	5	4	5	0.00
03/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1894	2	2	2	0.00
03/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11419	11	11	11	0.00
03/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6667	6	7	6	650.00
03/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11474	11	11	11	0.00
03/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10935	10	11	10	650.00
03/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11365	11	11	11	0.00
03/07/2020	R035 On 06-May-21			Bond Future	11.76	83.3362	82.2483	83.3362	0.00
03/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7530	8	8	8	0.00
03/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7599	8	8	8	0.00
03/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2106	2	2	2	793.00
03/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6434	7	6	7	0.00
03/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4409	5	4	5	0.00
03/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7565	8	8	8	0.00
03/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6993	6	7	6	793.00
03/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4949	5	5	5	793.00
03/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4210	4	4	4	0.00
03/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11596	11	12	11	0.00
03/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4230	4	4	4	0.00
03/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4190	4	4	4	0.00
03/07/2020	R186 On 06-August-20			Bond Future	7.78	115.4077	114.8980	115.4077	69,164.00
03/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	3407	4	3	4	0.00
03/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	562	1	1	1	2,500.00
03/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	6330	7	6	7	900.00
03/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	1949	2	2	2	900.00
03/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	2900	3	3	3	0.00
03/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	3450	4	3	4	0.00
03/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3364	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	326	0	0	0	0.00
03/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	2361	2	2	2	2,500.00
03/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	794	1	1	1	15,177.00
03/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	433	0	0	0	0.00
03/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	309	0	0	0	0.00
03/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	318	0	0	0	0.00
03/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	44	0	0	0	0.00
03/07/2020	R186 On 05-November-20			Bond Future	7.97	116.6305	116.1148	116.6305	0.00
03/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	910	1	1	1	1,200.00
03/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	4882	5	5	5	0.00
03/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	4847	5	5	5	0.00
03/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	2831	3	3	3	1,200.00
03/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	4812	5	5	5	0.00
03/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2428	3	2	3	3,500.00
03/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	3814	4	4	4	3,500.00
03/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7103	8	7	8	0.00
03/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1935	2	2	2	0.00
03/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	731	1	1	1	3,500.00
03/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1428	1	1	1	0.00
03/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	3093	3	3	3	0.00
03/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1442	1	1	1	0.00
03/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2674	2	3	2	0.00
03/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1413	1	1	1	0.00
03/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	6018	6	6	6	0.00
03/07/2020	R186 On 04-February-21			Bond Future	8.15	112.7063	112.1841	112.7063	0.00
03/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3344	4	3	4	0.00
03/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3369	4	3	4	0.00
03/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3394	4	3	4	0.00
03/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	3340	3	3	3	0.00
03/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	3316	3	3	3	0.00
03/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	3364	3	3	3	0.00
03/07/2020	R186 On 06-May-21			Bond Future	8.35	114.0480	113.5193	114.0480	0.00
03/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11126	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11090	12	11	12	0.00
03/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11054	12	11	12	0.00
03/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	499	0	0	0	0.00
03/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	504	0	1	0	0.00
03/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	494	0	0	0	0.00
03/07/2020	R197 On 06-August-20			Bond Future	306.97	307.0304	306.9683	307.0304	2,591.00
03/07/2020	R197 On 05-November-20			Bond Future	310.29	310.3586	310.2943	310.3586	0.00
03/07/2020	R197 On 04-February-21			Bond Future	306.14	306.2032	306.1369	306.2032	0.00
03/07/2020	R197 On 06-May-21			Bond Future	309.85	309.9178	309.8499	309.9178	0.00
03/07/2020	R202 On 06-August-20			Bond Future	207.96	209.7187	207.9571	209.7187	8,040.00
03/07/2020	R202 On 05-November-20			Bond Future	210.21	211.9919	210.2104	211.9919	0.00
03/07/2020	R202 On 04-February-21			Bond Future	208.54	210.3451	208.5414	210.3451	0.00
03/07/2020	R202 On 06-May-21			Bond Future	211.07	212.8963	211.0703	212.8963	0.00
03/07/2020	R208 On 06-August-20			Bond Future	3.43	104.5196	104.5291	104.5196	23,391.00
03/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1336	1	1	1	0.00
03/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1342	1	1	1	0.00
03/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1329	1	1	1	0.00
03/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R208 On 05-November-20			Bond Future	2.86	102.2360	102.2451	102.2360	0.00
03/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	748	1	1	1	0.00
03/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	744	1	1	1	0.00
03/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	741	1	1	1	0.00
03/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/07/2020	R209 On 06-August-20			Bond Future	10.99	68.1499	67.2478	68.1499	59,976.00
03/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/07/2020	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
03/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	42177	41	42	41	0.00
03/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	42285	41	42	41	0.00
03/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	42068	41	42	41	0.00
03/07/2020	R209 On 05-November-20			Bond Future	11.19	65.7322	64.8202	65.7322	0.00
03/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1442	2	1	2	0.00
03/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1471	2	1	2	0.00
03/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1456	2	1	2	0.00
03/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	8121	7	8	7	0.00
03/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	8075	7	8	7	0.00
03/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	8167	8	8	8	0.00
03/07/2020	R209 On 04-February-21			Bond Future	11.39	66.4986	65.5757	66.4986	0.00
03/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2128	2	2	2	0.00
03/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2144	2	2	2	0.00
03/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2112	2	2	2	0.00
03/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	9246	9	9	9	0.00
03/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9203	9	9	9	0.00
03/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9159	9	9	9	0.00
03/07/2020	R209 On 06-May-21			Bond Future	11.59	64.1485	63.2145	64.1485	0.00
03/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6774	7	7	7	0.00
03/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6833	7	7	7	0.00
03/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6804	7	7	7	0.00
03/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3745	3	4	3	0.00
03/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3712	3	4	3	0.00
03/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3728	3	4	3	0.00
03/07/2020	R210 On 06-August-20			Bond Future	183.48	183.5111	183.4812	183.5111	1,957.00
03/07/2020	R210 On 05-November-20			Bond Future	182.79	182.8254	182.7944	182.8254	0.00
03/07/2020	R210 On 04-February-21			Bond Future	184.97	184.9988	184.9667	184.9988	0.00
03/07/2020	R210 On 06-May-21			Bond Future	184.50	184.5326	184.4994	184.5326	0.00
03/07/2020	R212 On 06-August-20			Bond Future	165.75	165.7902	165.7547	165.7902	7,044.00
03/07/2020	R212 On 05-November-20			Bond Future	167.55	167.5876	167.5510	167.5876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	R212 On 04-February-21			Bond Future	167.25	167.2851	167.2474	167.2851	0.00
03/07/2020	R212 On 06-May-21			Bond Future	169.28	169.3142	169.2756	169.3142	0.00
03/07/2020	R213 On 06-August-20			Bond Future	9.93	85.1810	84.2171	85.1810	17,193.00
03/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	408	1	0	1	0.00
03/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	432	1	0	1	0.00
03/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	420	1	0	1	0.00
03/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	4082	3	4	3	0.00
03/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	4035	3	4	3	0.00
03/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	4130	3	4	3	0.00
03/07/2020	R213 On 05-November-20			Bond Future	10.14	82.5547	81.5802	82.5547	0.00
03/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2273	3	2	3	0.00
03/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2295	3	2	3	0.00
03/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2316	3	2	3	0.00
03/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5255	5	5	5	0.00
03/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	5327	5	5	5	0.00
03/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	5291	5	5	5	0.00
03/07/2020	R213 On 04-February-21			Bond Future	10.34	83.5166	82.5304	83.5166	0.00
03/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2369	3	2	3	0.00
03/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2350	3	2	3	0.00
03/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2331	3	2	3	0.00
03/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7553	7	8	7	0.00
03/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7592	7	8	7	0.00
03/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7515	7	8	7	0.00
03/07/2020	R213 On 06-May-21			Bond Future	10.55	80.9782	79.9800	80.9782	0.00
03/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	8663	9	9	9	0.00
03/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	8695	9	9	9	0.00
03/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8632	9	9	9	0.00
03/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2124	2	2	2	0.00
03/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2110	2	2	2	0.00
03/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2095	2	2	2	0.00
03/07/2020	R214 On 06-August-20			Bond Future	11.24	66.1568	65.2127	66.1568	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
03/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	93	0	0	0	0.00
03/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	99	0	0	0	0.00
03/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	96	0	0	0	0.00
03/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7697	7	8	7	0.00
03/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7572	7	8	7	0.00
03/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7634	7	8	7	0.00
03/07/2020	R214 On 05-November-20			Bond Future	11.43	63.5810	62.6266	63.5810	0.00
03/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1513	2	2	2	0.00
03/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1499	2	1	2	0.00
03/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1528	2	2	2	0.00
03/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8412	8	8	8	0.00
03/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8364	8	8	8	0.00
03/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8316	8	8	8	0.00
03/07/2020	R214 On 04-February-21			Bond Future	11.63	64.3220	63.3562	64.3220	0.00
03/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2154	2	2	2	0.00
03/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2187	3	2	3	0.00
03/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2171	2	2	2	0.00
03/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9621	9	10	9	0.00
03/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9576	9	10	9	0.00
03/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9667	9	10	9	0.00
03/07/2020	R214 On 06-May-21			Bond Future	11.83	61.8076	60.8302	61.8076	0.00
03/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6368	7	6	7	0.00
03/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6340	7	6	7	0.00
03/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6311	7	6	7	0.00
03/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4228	4	4	4	0.00
03/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4246	4	4	4	0.00
03/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4209	4	4	4	0.00
03/07/2020	R248 On 06-August-20			Bond Future	11.56	81.8516	80.6878	81.8516	110,423.00
03/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	66	0	0	0	0.00
03/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	585	1	1	1	640.00
03/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	1	0	0	0	20,640.00
03/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	3388	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	1146	2	1	2	0.00
03/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	70	0	0	0	0.00
03/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	3188	4	3	4	470.00
03/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7448	9	7	9	814.00
03/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	123	0	0	0	640.00
03/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
03/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	1037	1	1	1	470.00
03/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	5134	6	5	6	814.00
03/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	68	0	0	0	0.00
03/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10078	9	10	9	0.00
03/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	868	1	1	1	0.00
03/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4172	3	4	3	0.00
03/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10000	9	10	9	0.00
03/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1664	1	2	1	0.00
03/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	342	0	0	0	0.00
03/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1551	1	2	1	0.00
03/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20697	20	21	20	0.00
03/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	5511	5	6	5	0.00
03/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3931	3	4	3	0.00
03/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	18272	17	18	17	0.00
03/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	10157	9	10	9	0.00
03/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	8850	8	9	8	0.00
03/07/2020	R248 On 05-November-20			Bond Future	11.77	78.3079	77.1314	78.3079	0.00
03/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2478	3	2	3	800.00
03/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	778	1	1	1	800.00
03/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	818	1	1	1	0.00
03/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	808	1	1	1	0.00
03/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	798	1	1	1	0.00
03/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13487	13	13	13	0.00
03/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	13560	13	14	13	0.00
03/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13414	12	13	12	0.00
03/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	13708	13	14	13	0.00
03/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7679	7	8	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
03/07/2020	R248 On 04-February-21			Bond Future	11.99	79.2206	78.0300	79.2206	0.00
03/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1965	2	2	2	0.00
03/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1981	2	2	2	0.00
03/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1997	2	2	2	0.00
03/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12406	12	12	12	0.00
03/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12529	12	13	12	0.00
03/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12467	12	12	12	0.00
03/07/2020	R248 On 06-May-21			Bond Future	12.21	75.7483	74.5434	75.7483	0.00
03/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6515	7	7	7	0.00
03/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6579	7	7	7	0.00
03/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6547	7	7	7	0.00
03/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5709	5	6	5	0.00
03/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5683	5	6	5	0.00
03/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5734	5	6	5	0.00