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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/09/2020 TO: 02/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	2025 On 05-November-20			Bond Future	144.11	143.4181	144.1085	143.4181	4,141.00
02/09/2020	2025 On 04-February-21			Bond Future	144.11	143.4308	144.1128	143.4308	0.00
02/09/2020	2025 On 06-May-21			Bond Future	145.68	144.9899	145.6784	144.9899	0.00
02/09/2020	2025 On 05-August-21			Bond Future	145.76	145.0782	145.7597	145.0782	0.00
02/09/2020	2029 On 05-November-20			Bond Future	102.94	102.5754	102.9388	102.5754	5,004.00
02/09/2020	2029 On 04-February-21			Bond Future	104.02	103.6537	104.0198	103.6537	0.00
02/09/2020	2029 On 06-May-21			Bond Future	104.01	103.6513	104.0101	103.6513	0.00
02/09/2020	2029 On 05-August-21			Bond Future	105.16	104.7986	105.1612	104.7986	0.00
02/09/2020	2030 On 05-November-20			Bond Future	9.25	94.4362	94.5350	94.4362	91,211.00
02/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4877	5	5	5	0.00
02/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	1140	1	1	1	3,000.00
02/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	3339	3	3	3	0.00
02/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1568	2	2	2	1,000.00
02/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	412	0	0	0	1,000.00
02/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2541	3	3	3	0.00
02/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	915	1	1	1	3,000.00
02/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	3302	3	3	3	0.00
02/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2908	0	3	0	0.00
02/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2573	3	3	3	0.00
02/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	237	0	0	0	3,000.00
02/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	5183	5	5	5	0.00
02/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2606	3	3	3	0.00
02/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3489	3	3	3	0.00
02/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	430	0	0	0	14,160.00
02/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	1161	1	1	1	14,160.00
02/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	4324	4	4	4	0.00
02/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	2081	2	2	2	3,000.00
02/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	7064	7	7	7	0.00
02/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1544	2	2	2	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6595	7	7	7	0.00
02/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	614	1	1	1	15,414.00
02/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2849	3	3	3	0.00
02/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	335	0	0	0	3,000.00
02/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	4938	5	5	5	0.00
02/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3479	4	3	4	0.00
02/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1218	1	1	1	2,500.00
02/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1755	2	2	2	0.00
02/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1543	0	2	0	2,500.00
02/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	394	0	0	0	8,000.00
02/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4016	4	4	4	0.00
02/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2213	2	2	2	0.00
02/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1805	2	2	2	0.00
02/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	5809	6	6	6	0.00
02/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	884	1	1	1	14,160.00
02/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	646	1	1	1	1,000.00
02/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1313	1	1	1	3,000.00
02/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	721	1	1	1	2,500.00
02/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7258	7	7	7	0.00
02/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1780	2	2	2	0.00
02/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2814	3	3	3	0.00
02/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1294	1	1	1	3,000.00
02/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	5916	6	6	6	0.00
02/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3518	4	4	4	0.00
02/09/2020	2030 On 04-February-21			Bond Future	9.46	91.4017	91.5005	91.4017	0.00
02/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	766	1	1	1	1,600.00
02/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	958	1	1	1	1,000.00
02/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2411	2	2	2	0.00
02/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2290	2	2	2	1,000.00
02/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	945	1	1	1	800.00
02/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2387	2	2	2	0.00
02/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2486	2	2	2	1,600.00
02/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2362	2	2	2	0.00

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02/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1722	2	2	2	800.00
02/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5650	6	6	6	0.00
02/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1607	2	2	2	1,800.00
02/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5168	5	5	5	0.00
02/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4220	4	4	4	0.00
02/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7398	7	7	7	0.00
02/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4085	4	4	4	0.00
02/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4119	4	4	4	0.00
02/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	3955	4	4	4	0.00
02/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8207	8	8	8	0.00
02/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4053	4	4	4	0.00
02/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7349	7	7	7	0.00
02/09/2020	2030 On 06-May-21			Bond Future	9.67	92.3742	92.4734	92.3742	0.00
02/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	7370	7	7	7	0.00
02/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2554	3	3	3	0.00
02/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10942	11	11	11	0.00
02/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	822	1	1	1	700.00
02/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4951	5	5	5	0.00
02/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10981	11	11	11	0.00
02/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4582	5	5	5	0.00
02/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2711	3	3	3	0.00
02/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	11019	11	11	11	0.00
02/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	785	1	1	1	0.00
02/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5221	5	5	5	700.00
02/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	10725	11	11	11	0.00
02/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3257	3	3	3	700.00
02/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	801	1	1	1	0.00
02/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5458	6	5	6	0.00
02/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	793	1	1	1	0.00
02/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	2989	3	3	3	0.00
02/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1810	2	2	2	0.00
02/09/2020	2030 On 05-August-21			Bond Future	9.91	89.3700	89.4701	89.3700	0.00
02/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5661	6	6	6	0.00

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02/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5693	6	6	6	0.00
02/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5724	6	6	6	0.00
02/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3036	3	3	3	0.00
02/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3075	3	3	3	0.00
02/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3056	3	3	3	0.00
02/09/2020	2032 On 05-November-20			Bond Future	10.18	87.9078	88.0774	87.9078	118,099.00
02/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1364	1	1	1	0.00
02/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5593	5	6	5	0.00
02/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5997	6	6	6	0.00
02/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1386	1	1	1	0.00
02/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	396	0	0	0	3,000.00
02/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	1058	1	1	1	3,000.00
02/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	773	1	1	1	1,000.00
02/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	274	0	0	0	1,000.00
02/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1342	1	1	1	0.00
02/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	3995	4	4	4	0.00
02/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7214	7	7	7	0.00
02/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8242	8	8	8	0.00
02/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	769	1	1	1	1,000.00
02/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5412	6	5	6	0.00
02/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	3913	4	4	4	0.00
02/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4601	5	5	5	0.00
02/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	3954	4	4	4	0.00
02/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	868	1	1	1	3,000.00
02/09/2020	2032 On 04-February-21			Bond Future	10.40	88.8106	88.9810	88.8106	60.00
02/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	629	1	1	1	800.00
02/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1699	2	2	2	0.00
02/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1738	2	2	2	0.00
02/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1179	1	1	1	800.00
02/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	5022	5	5	5	0.00
02/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1718	2	2	2	0.00
02/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6470	7	6	7	0.00

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02/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6426	7	6	7	0.00
02/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8049	8	8	8	0.00
02/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2605	3	3	3	800.00
02/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6513	7	7	7	0.00
02/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	10836	11	11	11	0.00
02/09/2020	2032 On 06-May-21			Bond Future	10.63	85.6105	85.7821	85.6105	0.00
02/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3606	4	4	4	736.00
02/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9544	9	10	9	0.00
02/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	11259	11	11	11	0.00
02/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9580	9	10	9	0.00
02/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9507	9	10	9	0.00
02/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1664	2	2	2	0.00
02/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1638	2	2	2	0.00
02/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1651	2	2	2	0.00
02/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1126	1	1	1	736.00
02/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5319	5	5	5	0.00
02/09/2020	2032 On 05-August-21			Bond Future	10.87	86.5384	86.7116	86.5384	0.00
02/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6295	6	6	6	0.00
02/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	6263	6	6	6	0.00
02/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6328	6	6	6	0.00
02/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3655	4	4	4	0.00
02/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3635	4	4	4	0.00
02/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3615	4	4	4	0.00
02/09/2020	2033 On 05-November-20			Bond Future	97.28	96.9102	97.2764	96.9102	10,355.00
02/09/2020	2033 On 04-February-21			Bond Future	98.30	97.9289	98.2979	97.9289	0.00
02/09/2020	2033 On 06-May-21			Bond Future	98.15	97.7887	98.1497	97.7887	0.00
02/09/2020	2033 On 05-August-21			Bond Future	99.24	98.8711	99.2359	98.8711	0.00
02/09/2020	2037 On 05-November-20			Bond Future	11.16	82.3714	82.6113	82.3714	139,117.00
02/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	627	1	1	1	0.00
02/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	605	1	1	1	0.00
02/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	616	1	1	1	0.00

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02/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7187	7	7	7	0.00
02/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7068	7	7	7	0.00
02/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7128	7	7	7	0.00
02/09/2020	2037 On 04-February-21			Bond Future	11.38	78.9628	79.2042	78.9628	0.00
02/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	6128	6	6	6	300.00
02/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	706	1	1	1	72.00
02/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	13081	13	13	13	0.00
02/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2629	3	3	3	0.00
02/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1582	2	2	2	0.00
02/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1455	1	1	1	0.00
02/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5870	6	6	6	0.00
02/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1470	1	1	1	0.00
02/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1804	2	2	2	240.00
02/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1486	1	1	1	0.00
02/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8594	9	9	9	0.00
02/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2807	3	3	3	240.00
02/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7608	8	8	8	0.00
02/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	8702	9	9	9	0.00
02/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	555	1	1	1	300.00
02/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	5977	6	6	6	72.00
02/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8275	8	8	8	72.00
02/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	8648	9	9	9	0.00
02/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12435	13	12	13	0.00
02/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2666	3	3	3	0.00
02/09/2020	2037 On 06-May-21			Bond Future	11.61	79.8032	80.0467	79.8032	0.00
02/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7646	7	8	7	0.00
02/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7682	8	8	8	0.00
02/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7719	8	8	8	0.00
02/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3082	3	3	3	0.00
02/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3065	3	3	3	0.00
02/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3099	3	3	3	0.00
02/09/2020	2037 On 05-August-21			Bond Future	11.86	76.4126	76.6585	76.4126	0.00
02/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6553	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6586	6	7	6	0.00
02/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6619	6	7	6	0.00
02/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4340	4	4	4	0.00
02/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4296	4	4	4	0.00
02/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4318	4	4	4	0.00
02/09/2020	2038 On 05-November-20			Bond Future	108.62	107.8245	108.6174	107.8245	10,772.00
02/09/2020	2038 On 04-February-21			Bond Future	108.06	107.2762	108.0602	107.2762	0.00
02/09/2020	2038 On 06-May-21			Bond Future	109.23	108.4425	109.2345	108.4425	0.00
02/09/2020	2038 On 05-August-21			Bond Future	108.72	107.9367	108.7211	107.9367	0.00
02/09/2020	2040 On 05-November-20			Bond Future	11.33	83.9506	84.3725	83.9506	72,655.00
02/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	173	0	0	0	2,000.00
02/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	586	1	1	1	0.00
02/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	512	0	1	0	2,000.00
02/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	97	0	0	0	2,000.00
02/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	320	0	0	0	2,380.00
02/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	597	1	1	1	0.00
02/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1948	2	2	2	2,380.00
02/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	4343	4	4	4	0.00
02/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	609	1	1	1	0.00
02/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3570	3	4	3	0.00
02/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2456	3	2	3	2,000.00
02/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	7825	8	8	8	0.00
02/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	13814	14	14	14	0.00
02/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	9947	10	10	10	0.00
02/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	7761	8	8	8	0.00
02/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	1950	2	2	2	2,000.00
02/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4179	4	4	4	0.00
02/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8350	9	8	9	0.00
02/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	11974	12	12	12	0.00
02/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	7890	8	8	8	0.00
02/09/2020	2040 On 04-February-21			Bond Future	11.55	80.3079	80.7331	80.3079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	1009	1	1	1	800.00
02/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4985	5	5	5	0.00
02/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1485	1	1	1	0.00
02/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	471	0	0	0	500.00
02/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	528	0	1	0	800.00
02/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1501	1	2	1	0.00
02/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1230	1	1	1	500.00
02/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4411	4	4	4	0.00
02/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1469	1	1	1	0.00
02/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9459	10	9	10	0.00
02/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4312	5	4	5	500.00
02/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10427	11	10	11	0.00
02/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	15683	16	16	16	0.00
02/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15068	15	15	15	0.00
02/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11516	12	12	12	0.00
02/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9342	10	9	10	0.00
02/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9400	10	9	10	0.00
02/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	3809	4	4	4	800.00
02/09/2020	2040 On 06-May-21			Bond Future	11.78	81.1627	81.5920	81.1627	0.00
02/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7397	7	7	7	0.00
02/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7434	7	7	7	0.00
02/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	7360	7	7	7	0.00
02/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3569	4	4	4	0.00
02/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3549	4	4	4	0.00
02/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3528	4	4	4	0.00
02/09/2020	2040 On 05-August-21			Bond Future	12.03	77.5365	77.9702	77.5365	0.00
02/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6969	7	7	7	0.00
02/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	7036	7	7	7	0.00
02/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	7003	7	7	7	0.00
02/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4366	5	4	5	0.00
02/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4390	5	4	5	0.00
02/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4413	5	4	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
02/09/2020	2044 On 05-November-20			Bond Future	11.44	80.2978	80.6822	80.2978	47,342.00
02/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	524	0	1	0	0.00
02/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	234	0	0	0	0.00
02/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2806	3	3	3	0.00
02/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	131	0	0	0	1,815.00
02/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	545	0	1	0	0.00
02/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	240	0	0	0	300.00
02/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2971	3	3	3	0.00
02/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	534	0	1	0	0.00
02/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	281	0	0	0	525.00
02/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	46	0	0	0	525.00
02/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	2163	2	2	2	0.00
02/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	10	0	0	0	1,815.00
02/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	269	0	0	0	1,815.00
02/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	40	0	0	0	300.00
02/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1857	2	2	2	0.00
02/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10470	11	10	11	0.00
02/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	3947	4	4	4	1,815.00
02/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3011	3	3	3	1,815.00
02/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	20557	21	21	21	0.00
02/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8208	9	8	9	0.00
02/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10619	11	11	11	0.00
02/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16206	17	16	17	0.00
02/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8275	9	8	9	0.00
02/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	12971	13	13	13	0.00
02/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	16651	17	17	17	0.00
02/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11074	11	11	11	0.00
02/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4400	5	4	5	525.00
02/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	10998	11	11	11	0.00
02/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3177	3	3	3	300.00
02/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8342	9	8	9	0.00
02/09/2020	2044 On 04-February-21			Bond Future	11.66	76.7427	77.1302	76.7427	0.00
02/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1254	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1283	1	1	1	0.00
02/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1171	1	1	1	0.00
02/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	522	0	1	0	265.00
02/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1268	1	1	1	0.00
02/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	866	1	1	1	0.00
02/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	2116	2	2	2	0.00
02/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10336	11	10	11	0.00
02/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	10780	11	11	11	265.00
02/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15262	16	15	16	0.00
02/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7623	8	8	8	265.00
02/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10399	11	10	11	0.00
02/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12453	13	12	13	0.00
02/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10274	11	10	11	0.00
02/09/2020	2044 On 06-May-21			Bond Future	11.88	77.5596	77.9507	77.5596	0.00
02/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	7131	7	7	7	0.00
02/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	7096	7	7	7	0.00
02/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	7060	7	7	7	0.00
02/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3778	4	4	4	0.00
02/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3799	4	4	4	0.00
02/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3756	4	4	4	0.00
02/09/2020	2044 On 05-August-21			Bond Future	12.12	74.0195	74.4147	74.0195	0.00
02/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	7122	7	7	7	0.00
02/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	7156	7	7	7	0.00
02/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	7088	7	7	7	0.00
02/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4390	5	4	5	0.00
02/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4368	5	4	5	0.00
02/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4346	5	4	5	0.00
02/09/2020	2046 On 05-November-20			Bond Future	96.09	96.0374	96.0935	96.0374	16,197.00
02/09/2020	2046 On 04-February-21			Bond Future	97.10	97.0470	97.1026	97.0470	0.00
02/09/2020	2046 On 06-May-21			Bond Future	96.37	96.3280	96.3668	96.3280	0.00
02/09/2020	2046 On 05-August-21			Bond Future	97.43	97.3944	97.4334	97.3944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	2050 On 05-November-20			Bond Future	98.69	98.3641	98.6937	98.3641	13,962.00
02/09/2020	2050 On 04-February-21			Bond Future	97.84	97.5248	97.8392	97.5248	0.00
02/09/2020	2050 On 06-May-21			Bond Future	98.90	98.5851	98.9022	98.5851	0.00
02/09/2020	2050 On 05-August-21			Bond Future	98.07	97.7661	98.0684	97.7661	0.00
02/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	AL37 On 05-November-20			Index Future	754.72	754.9920	754.7160	754.9920	0.00
02/09/2020	AL37 On 04-February-21			Index Future	762.46	762.7370	762.4550	762.7370	0.00
02/09/2020	AL37 On 06-May-21			Index Future	770.55	770.8390	770.5530	770.8390	0.00
02/09/2020	AL37 On 05-August-21			Index Future	778.81	779.1000	778.8090	779.1000	0.00
02/09/2020	AL7T On 05-November-20			Index Future	826.02	825.1580	826.0200	825.1580	0.00
02/09/2020	AL7T On 04-February-21			Index Future	834.49	833.6230	834.4900	833.6230	0.00
02/09/2020	AL7T On 06-May-21			Index Future	843.35	842.4780	843.3530	842.4780	0.00
02/09/2020	AL7T On 05-August-21			Index Future	852.39	851.5060	852.3900	851.5060	0.00
02/09/2020	ALBI On 05-November-20			Index Future	723.74	722.4900	723.7440	722.4900	209.00
02/09/2020	ALBI On 04-February-21			Index Future	731.17	729.9020	731.1650	729.9020	0.00
02/09/2020	ALBI On 06-May-21			Index Future	738.93	737.6550	738.9310	737.6550	0.00
02/09/2020	ALBI On 05-August-21			Index Future	746.85	745.5600	746.8480	745.5600	0.00
02/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2020	ES33 On 05-November-20			Bond Future	11.82	72.7019	72.9403	72.7019	350.00
02/09/2020	ES33 On 04-February-21			Bond Future	12.10	73.4484	73.6882	73.4484	0.00
02/09/2020	ES33 On 06-May-21			Bond Future	12.37	70.4548	70.6966	70.4548	0.00
02/09/2020	ES33 On 05-August-21			Bond Future	12.67	71.2185	71.4627	71.2185	0.00
02/09/2020	ES42 On 05-November-20			Bond Future	12.24	71.9351	72.2201	71.9351	4,789.00
02/09/2020	ES42 On 04-February-21			Bond Future	12.49	72.6744	72.9614	72.6744	0.00
02/09/2020	ES42 On 06-May-21			Bond Future	12.76	69.1894	69.4790	69.1894	0.00
02/09/2020	ES42 On 05-August-21			Bond Future	13.03	69.9397	70.2323	69.9397	0.00
02/09/2020	GOVI On 05-November-20			GOVI	714.96	713.7650	714.9640	713.7650	1,011.00
02/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	228660	24	23	24	0.00
02/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	228860	24	23	24	0.00
02/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	228760	24	23	24	0.00
02/09/2020	GOVI On 04-February-21			GOVI	722.30	721.0870	722.2960	721.0870	0.00
02/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	286440	30	29	30	0.00
02/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	286540	30	29	30	0.00
02/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	286640	30	29	30	0.00
02/09/2020	GOVI On 06-May-21			GOVI	729.97	728.7470	729.9670	728.7470	0.00
02/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	512970	50	51	50	0.00
02/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	512770	50	51	50	0.00
02/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	512870	50	51	50	0.00
02/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 05-August-21			GOVI	737.79	736.5560	737.7880	736.5560	0.00
02/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	186380	17	19	17	0.00
02/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	186480	17	19	17	0.00
02/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	186580	17	19	17	0.00
02/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2020	IGOV On 05-November-20			Index Future	260.96	260.2770	260.9620	260.2770	1,214.00
02/09/2020	IGOV On 04-February-21			Index Future	263.70	263.0100	263.7020	263.0100	0.00
02/09/2020	IGOV On 06-May-21			Index Future	266.57	265.8680	266.5670	265.8680	0.00
02/09/2020	IGOV On 05-August-21			Index Future	269.49	268.7790	269.4860	268.7790	0.00
02/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
02/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	94.0000	93.9900	94.0000	0.00
02/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2200	92.2200	92.2200	0.00
02/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.3800	90.3800	90.3800	0.00
02/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3500	89.3400	89.3500	0.00
02/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.61	90.6300	90.6100	90.6300	51.00
02/09/2020	IS05 On 15-March-22			Interest Rate Swap	90.04	90.0600	90.0400	90.0600	0.00
02/09/2020	IS05 On 21-June-22			Interest Rate Swap	90.16	90.1900	90.1600	90.1900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.32	93.3700	93.3200	93.3700	0.00
02/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.83	93.9000	93.8300	93.9000	0.00
02/09/2020	IS05 On 22-March-23			Interest Rate Swap	86.23	86.3300	86.2300	86.3300	0.00
02/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.79	91.9000	91.7900	91.9000	0.00
02/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/09/2020	IS10 On 17-December-25			Interest Rate Swap	80.36	80.6900	80.3600	80.6900	0.00
02/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.97	77.3200	76.9700	77.3200	0.00
02/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.46	75.8300	75.4600	75.8300	0.00
02/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.59	77.9700	77.5900	77.9700	0.00
02/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.73	82.1000	81.7300	82.1000	0.00
02/09/2020	IS10 On 15-March-27			Interest Rate Swap	80.38	80.7400	80.3800	80.7400	0.00
02/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.60	82.9500	82.6000	82.9500	0.00
02/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.53	88.8700	88.5300	88.8700	0.00
02/09/2020	IS10 On 20-December-27			Interest Rate Swap	89.04	89.3800	89.0400	89.3800	0.00
02/09/2020	IS10 On 22-March-28			Interest Rate Swap	82.18	82.5300	82.1800	82.5300	0.00
02/09/2020	IS10 On 20-June-28			Interest Rate Swap	90.10	90.4500	90.1000	90.4500	0.00
02/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5550	96.5550	96.5550	10,000.00
02/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.47	96.5250	96.5350	96.5250	0.00
02/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.48	96.5100	96.5200	96.5100	0.00
02/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.47	96.5100	96.5300	96.5100	30,010.00
02/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.49	96.4900	96.5100	96.4900	0.00
02/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.51	96.4700	96.4900	96.4700	0.00
02/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.52	96.4550	96.4850	96.4550	0.00
02/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3450	96.3750	96.3450	0.00
02/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.2100	96.2400	96.2100	30,000.00
02/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0100	96.0500	96.0100	0.00
02/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.12	95.8450	95.8850	95.8450	0.00
02/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.35	95.6200	95.6500	95.6200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R023 On 05-November-20			Bond Future	4.50	108.5637	108.5447	108.5637	34,401.00
02/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6438	6	6	6	0.00
02/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6459	6	6	6	0.00
02/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6417	6	6	6	0.00
02/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
02/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
02/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
02/09/2020	R023 On 04-February-21			Bond Future	4.55	109.6782	109.6578	109.6782	0.00
02/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3493	4	3	4	0.00
02/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3531	4	4	4	0.00
02/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3512	4	4	4	0.00
02/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	10	0	0	0	0.00
02/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	11	0	0	0	0.00
02/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	10	0	0	0	0.00
02/09/2020	R023 On 06-May-21			Bond Future	4.59	106.9371	106.9158	106.9371	0.00
02/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5103	5	5	5	0.00
02/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5136	5	5	5	0.00
02/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5120	5	5	5	0.00
02/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
02/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
02/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
02/09/2020	R023 On 05-August-21			Bond Future	4.63	108.0958	108.0740	108.0958	0.00
02/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1293	1	1	1	0.00
02/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1281	1	1	1	0.00
02/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1269	1	1	1	0.00
02/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	266	0	0	0	0.00
02/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	269	0	0	0	0.00
02/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	262	0	0	0	0.00
02/09/2020	R035 On 05-November-20			Bond Future	10.91	86.9581	87.1375	86.9581	106,577.00
02/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	1217	1	1	1	0.00
02/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	1238	1	1	1	0.00
02/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	1196	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5090	5	5	5	0.00
02/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5043	5	5	5	0.00
02/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	4996	5	5	5	0.00
02/09/2020	R035 On 04-February-21			Bond Future	11.14	87.8507	88.0311	87.8507	0.00
02/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1564	2	2	2	0.00
02/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1436	1	1	1	0.00
02/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1420	1	1	1	0.00
02/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	4072	4	4	4	0.00
02/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1405	1	1	1	0.00
02/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	8606	9	9	9	0.00
02/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	8661	9	9	9	0.00
02/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8127	8	8	8	650.00
02/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4101	4	4	4	650.00
02/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8552	9	9	9	0.00
02/09/2020	R035 On 06-May-21			Bond Future	11.38	84.3106	84.4923	84.3106	0.00
02/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	8296	8	8	8	0.00
02/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	8373	8	8	8	0.00
02/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5449	5	5	5	0.00
02/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9846	10	10	10	0.00
02/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	2098	2	2	2	793.00
02/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	8334	8	8	8	0.00
02/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	3314	3	3	3	1,650.00
02/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4735	5	5	5	0.00
02/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	7056	7	7	7	0.00
02/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3327	3	3	3	793.00
02/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5075	5	5	5	793.00
02/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	6815	7	7	7	0.00
02/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2736	3	3	3	0.00
02/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4419	5	4	5	1,650.00
02/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2079	2	2	2	1,650.00
02/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9344	9	9	9	0.00
02/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2751	3	3	3	0.00
02/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2720	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R035 On 05-August-21			Bond Future	11.62	85.2243	85.4078	85.2243	0.00
02/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	0	0	0.00
02/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	0	0	0.00
02/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	0	0	0.00
02/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	52802	53	53	53	0.00
02/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	52685	53	53	53	0.00
02/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	52919	53	53	53	0.00
02/09/2020	R186 On 05-November-20			Bond Future	7.37	119.2700	119.2469	119.2700	90,647.00
02/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6707	7	7	7	0.00
02/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	776	1	1	1	1,200.00
02/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6661	7	7	7	0.00
02/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1960	2	2	2	80.00
02/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6615	7	7	7	0.00
02/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3773	4	4	4	1,200.00
02/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5246	5	5	5	3,500.00
02/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9520	10	10	10	0.00
02/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	218	0	0	0	80.00
02/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3136	3	3	3	3,500.00
02/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	235	0	0	0	0.00
02/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	669	1	1	1	0.00
02/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	16	0	0	0	3,500.00
02/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4943	5	5	5	0.00
02/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1266	1	1	1	0.00
02/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	109	0	0	0	0.00
02/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	484	0	0	0	0.00
02/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	113	0	0	0	0.00
02/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	106	0	0	0	0.00
02/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2752	3	3	3	0.00
02/09/2020	R186 On 04-February-21			Bond Future	7.55	115.2155	115.1908	115.2155	50.00
02/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4148	4	4	4	0.00
02/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4183	4	4	4	0.00
02/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3637	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4218	4	4	4	0.00
02/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1147	1	1	1	0.00
02/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1133	1	1	1	0.00
02/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1388	1	1	1	15,177.00
02/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1161	1	1	1	0.00
02/09/2020	R186 On 06-May-21			Bond Future	7.74	116.4410	116.4154	116.4410	0.00
02/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13616	14	14	14	0.00
02/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13576	14	14	14	0.00
02/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13537	14	14	14	0.00
02/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	89	0	0	0	0.00
02/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	90	0	0	0	0.00
02/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	87	0	0	0	0.00
02/09/2020	R186 On 05-August-21			Bond Future	7.95	112.4216	112.3954	112.4216	0.00
02/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4852	5	5	5	0.00
02/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4882	5	5	5	0.00
02/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4913	5	5	5	0.00
02/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1850	2	2	2	0.00
02/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1878	2	2	2	0.00
02/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1864	2	2	2	0.00
02/09/2020	R197 On 05-November-20			Bond Future	314.90	314.2260	314.9013	314.2260	2,902.00
02/09/2020	R197 On 04-February-21			Bond Future	310.35	309.7469	310.3522	309.7469	0.00
02/09/2020	R197 On 06-May-21			Bond Future	313.72	313.1144	313.7245	313.1144	0.00
02/09/2020	R197 On 05-August-21			Bond Future	309.19	308.6489	309.1899	308.6489	0.00
02/09/2020	R202 On 05-November-20			Bond Future	217.46	217.3412	217.4622	217.3412	7,870.00
02/09/2020	R202 On 04-February-21			Bond Future	215.57	215.4923	215.5731	215.4923	0.00
02/09/2020	R202 On 06-May-21			Bond Future	217.92	217.8348	217.9152	217.8348	0.00
02/09/2020	R202 On 05-August-21			Bond Future	216.07	216.0333	216.0740	216.0333	0.00
02/09/2020	R208 On 05-November-20			Bond Future	3.52	101.9821	101.9887	101.9821	7,525.00
02/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	492	0	0	0	0.00
02/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	488	0	0	0	0.00
02/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	484	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
02/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
02/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
02/09/2020	R209 On 05-November-20			Bond Future	10.78	66.8070	67.0429	66.8070	26,330.00
02/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	765	1	1	1	0.00
02/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	792	1	1	1	0.00
02/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	778	1	1	1	0.00
02/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5220	5	5	5	0.00
02/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5173	5	5	5	0.00
02/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5267	5	5	5	0.00
02/09/2020	R209 On 04-February-21			Bond Future	10.98	67.4931	67.7307	67.4931	0.00
02/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1604	2	2	2	0.00
02/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1620	2	2	2	0.00
02/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1588	2	2	2	0.00
02/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6568	7	7	7	0.00
02/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6524	7	7	7	0.00
02/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6480	7	6	7	0.00
02/09/2020	R209 On 06-May-21			Bond Future	11.18	65.0709	65.3106	65.0709	1,420.00
02/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2237	2	2	2	3,000.00
02/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4534	4	5	4	0.00
02/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7502	7	8	7	0.00
02/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7568	7	8	7	0.00
02/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7602	7	8	7	0.00
02/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7535	7	8	7	0.00
02/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2377	2	2	2	0.00
02/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2350	2	2	2	0.00
02/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2338	2	2	2	3,000.00
02/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2364	2	2	2	0.00
02/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4177	4	4	4	3,000.00
02/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7399	8	7	8	0.00
02/09/2020	R209 On 05-August-21			Bond Future	11.40	65.7763	66.0184	65.7763	0.00
02/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5847	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5819	6	6	6	0.00
02/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5877	6	6	6	0.00
02/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	3851	4	4	4	0.00
02/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	3831	4	4	4	0.00
02/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3812	4	4	4	0.00
02/09/2020	R210 On 05-November-20			Bond Future	190.35	189.6785	190.3539	189.6785	2,243.00
02/09/2020	R210 On 04-February-21			Bond Future	192.35	191.6725	192.3528	191.6725	0.00
02/09/2020	R210 On 06-May-21			Bond Future	191.73	191.0667	191.7278	191.0667	0.00
02/09/2020	R210 On 05-August-21			Bond Future	193.85	193.1817	193.8498	193.1817	0.00
02/09/2020	R212 On 05-November-20			Bond Future	169.14	168.8629	169.1425	168.8629	6,967.00
02/09/2020	R212 On 04-February-21			Bond Future	168.62	168.3602	168.6193	168.3602	0.00
02/09/2020	R212 On 06-May-21			Bond Future	170.45	170.1904	170.4514	170.1904	0.00
02/09/2020	R212 On 05-August-21			Bond Future	170.01	169.7635	170.0051	169.7635	0.00
02/09/2020	R213 On 05-November-20			Bond Future	9.75	83.6203	83.7462	83.6203	16,462.00
02/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1769	2	2	2	0.00
02/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1820	2	2	2	0.00
02/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1795	2	2	2	0.00
02/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2656	3	3	3	0.00
02/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2593	3	3	3	0.00
02/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2625	3	3	3	0.00
02/09/2020	R213 On 04-February-21			Bond Future	9.96	84.4787	84.6050	84.4787	0.00
02/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1924	2	2	2	0.00
02/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1904	2	2	2	0.00
02/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1884	2	2	2	0.00
02/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5032	5	5	5	0.00
02/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5070	5	5	5	0.00
02/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	4995	5	5	5	0.00
02/09/2020	R213 On 06-May-21			Bond Future	10.17	81.8479	81.9750	81.8479	0.00
02/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9711	10	10	10	0.00
02/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9747	10	10	10	0.00
02/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9675	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
02/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1173	1	1	1	0.00
02/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1162	1	1	1	0.00
02/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1152	1	1	1	0.00
02/09/2020	R213 On 05-August-21			Bond Future	10.39	82.7349	82.8631	82.7349	0.00
02/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5703	6	6	6	0.00
02/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5672	6	6	6	0.00
02/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5642	6	6	6	0.00
02/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3366	3	3	3	0.00
02/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3386	3	3	3	0.00
02/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3347	3	3	3	0.00
02/09/2020	R214 On 05-November-20			Bond Future	11.04	64.4851	64.7522	64.4851	20,096.00
02/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	781	1	1	1	0.00
02/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	795	1	1	1	0.00
02/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	768	1	1	1	0.00
02/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5557	6	6	6	0.00
02/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5506	6	6	6	0.00
02/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5457	6	5	6	0.00
02/09/2020	R214 On 04-February-21			Bond Future	11.24	65.1470	65.4162	65.1470	0.00
02/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1570	1	2	1	0.00
02/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1602	2	2	2	0.00
02/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1585	2	2	2	0.00
02/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	6976	7	7	7	0.00
02/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	6930	7	7	7	0.00
02/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7022	7	7	7	0.00
02/09/2020	R214 On 06-May-21			Bond Future	11.44	62.5628	62.8344	62.5628	0.00
02/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6868	7	7	7	0.00
02/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6836	7	7	7	0.00
02/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6803	7	7	7	0.00
02/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2719	3	3	3	0.00
02/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2735	3	3	3	0.00
02/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2704	3	3	3	0.00
02/09/2020	R214 On 05-August-21			Bond Future	11.65	63.2409	63.5152	63.2409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5858	6	6	6	0.00
02/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5915	6	6	6	0.00
02/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5887	6	6	6	0.00
02/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4021	4	4	4	0.00
02/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4001	4	4	4	0.00
02/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4041	4	4	4	0.00
02/09/2020	R248 On 05-November-20			Bond Future	11.41	79.1132	79.4694	79.1132	111,787.00
02/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	287	0	0	0	0.00
02/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	262	0	0	0	950.00
02/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1767	2	2	2	950.00
02/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	281	0	0	0	0.00
02/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	274	0	0	0	0.00
02/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10622	11	11	11	0.00
02/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	10699	11	11	11	0.00
02/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	10854	11	11	11	0.00
02/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10545	11	11	11	0.00
02/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4630	5	5	5	0.00
02/09/2020	R248 On 04-February-21			Bond Future	11.63	79.9253	80.2843	79.9253	0.00
02/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3995	4	4	4	2,590.00
02/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1953	2	2	2	2,590.00
02/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1436	1	1	1	0.00
02/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1452	1	1	1	0.00
02/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1468	1	1	1	0.00
02/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9623	10	10	10	0.00
02/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	9745	10	10	10	0.00
02/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9684	10	10	10	0.00
02/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8064	8	8	8	0.00
02/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	4863	5	5	5	0.00
02/09/2020	R248 On 06-May-21			Bond Future	11.85	76.3640	76.7263	76.3640	0.00
02/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6898	7	7	7	0.00
02/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6970	7	7	7	0.00
02/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6934	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	3912	4	4	4	0.00
02/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	3890	4	4	4	0.00
02/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	3935	4	4	4	0.00
02/09/2020	R248 On 05-August-21			Bond Future	12.08	77.1917	77.5577	77.1917	0.00
02/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6994	7	7	7	0.00
02/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	7028	7	7	7	0.00
02/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6960	7	7	7	0.00
02/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4443	5	4	5	0.00
02/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4488	5	4	5	0.00
02/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4465	5	4	5	0.00