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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	2025 On 07-May-20			Bond Future	138.71	138.7341	138.7070	138.7341	2,037.00
12/02/2020	2025 On 06-August-20			Bond Future	139.75	139.7809	139.7528	139.7809	0.00
12/02/2020	2025 On 05-November-20			Bond Future	142.26	142.2910	142.2628	142.2910	0.00
12/02/2020	2025 On 04-February-21			Bond Future	143.30	143.3263	143.2984	143.3263	0.00
12/02/2020	2029 On 07-May-20			Bond Future	101.82	101.8373	101.8189	101.8373	3,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	2029 On 06-August-20			Bond Future	103.69	103.7069	103.6878	103.7069	0.00
12/02/2020	2029 On 05-November-20			Bond Future	104.41	104.4309	104.4116	104.4309	0.00
12/02/2020	2030 On 07-May-20			Bond Future	8.94	96.2150	8.9351	96.2150	75,826.00
12/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1188	1	1188	1	0.00
12/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2510	3	2510	3	0.00
12/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1161	1	1161	1	0.00
12/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1135	1	1135	1	0.00
12/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2060	2	2060	2	0.00
12/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2096	2	2096	2	0.00
12/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	958	1	958	1	7,750.00
12/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2024	2	2024	2	0.00
12/02/2020	2030 On 06-August-20			Bond Future	9.00	93.9485	9.0016	93.9485	200.00
12/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2614	3	2614	3	0.00
12/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2681	3	2681	3	0.00
12/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2647	3	2647	3	0.00
12/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2057	2	2057	2	0.00
12/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2031	2	2031	2	0.00
12/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2083	2	2083	2	0.00
12/02/2020	2030 On 05-November-20			Bond Future	9.07	95.6136	9.0658	95.6136	0.00
12/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4682	5	4682	5	0.00
12/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2101	2	2101	2	3,000.00
12/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	987	1	987	1	1,000.00
12/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2644	3	2644	3	1,000.00
12/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1794	2	1794	2	3,000.00
12/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3791	4	3791	4	0.00
12/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	635	1	635	1	3,000.00
12/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6586	7	6586	7	0.00
12/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3829	4	3829	4	0.00
12/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2613	3	2613	3	16,000.00
12/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7914	8	7914	8	0.00
12/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3866	4	3866	4	0.00
12/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3255	3	3255	3	3,000.00
12/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8358	8	8358	8	0.00
12/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1343	1	1343	1	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2825	3	2825	3	0.00
12/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	534	1	534	1	3,000.00
12/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4573	5	4573	5	0.00
12/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1922	2	1922	2	0.00
12/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1962	2	1962	2	0.00
12/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	619	1	619	1	16,000.00
12/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3802	4	3802	4	0.00
12/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2293	2	2293	2	0.00
12/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	955	1	955	1	1,000.00
12/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1942	2	1942	2	0.00
12/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6564	7	6564	7	0.00
12/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2796	3	2796	3	0.00
12/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5398	5	5398	5	0.00
12/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1544	2	1544	2	3,000.00
12/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3385	3	3385	3	0.00
12/02/2020	2032 On 07-May-20			Bond Future	9.38	92.9079	9.3763	92.9079	85,197.00
12/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1148	1	1148	1	0.00
12/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	733	1	733	1	7,500.00
12/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1539	2	1539	2	7,500.00
12/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2252	2	2252	2	7,500.00
12/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1205	1	1205	1	0.00
12/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1234	1	1234	1	7,500.00
12/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1176	1	1176	1	0.00
12/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2502	3	2502	3	0.00
12/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2462	3	2462	3	0.00
12/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2423	2	2423	2	0.00
12/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2051	2	2051	2	0.00
12/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1430	1	1430	1	0.00
12/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2542	3	2542	3	0.00
12/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3297	3	3297	3	0.00
12/02/2020	2032 On 06-August-20			Bond Future	9.45	94.5911	9.4495	94.5911	300.00
12/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2680	3	2680	3	0.00
12/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2714	3	2714	3	0.00
12/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2749	3	2749	3	0.00

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12/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2614	3	2614	3	0.00
12/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2676	3	2676	3	0.00
12/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2645	3	2645	3	0.00
12/02/2020	2032 On 05-November-20			Bond Future	9.53	92.1094	9.5254	92.1094	0.00
12/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3987	4	3987	4	0.00
12/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9443	9	9443	9	0.00
12/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9870	10	9870	10	0.00
12/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1911	2	1911	2	3,000.00
12/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3441	3	3441	3	3,000.00
12/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2869	3	2869	3	1,000.00
12/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4026	4	4026	4	0.00
12/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1500	1	1500	1	1,000.00
12/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3949	4	3949	4	0.00
12/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2517	3	2517	3	0.00
12/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4644	5	4644	5	0.00
12/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5383	5	5383	5	0.00
12/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	555	1	555	1	1,000.00
12/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2468	3	2468	3	0.00
12/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3422	3	3422	3	0.00
12/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2898	3	2898	3	0.00
12/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2492	3	2492	3	0.00
12/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	631	1	631	1	3,000.00
12/02/2020	2033 On 07-May-20			Bond Future	101.02	101.2645	101.0211	101.2645	6,960.00
12/02/2020	2033 On 06-August-20			Bond Future	102.88	103.1236	102.8753	103.1236	0.00
12/02/2020	2033 On 05-November-20			Bond Future	103.51	103.7590	103.5065	103.7590	0.00
12/02/2020	2037 On 07-May-20			Bond Future	10.00	90.1547	10.0003	90.1547	68,896.00
12/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	837	1	837	1	0.00
12/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	860	1	860	1	0.00
12/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1117	1	1117	1	7,500.00
12/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	884	1	884	1	0.00
12/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2100	2	2100	2	7,500.00
12/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3806	4	3806	4	0.00
12/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2102	2	2102	2	0.00
12/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3913	4	3913	4	0.00

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12/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3353	3	3353	3	0.00
12/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3859	4	3859	4	0.00
12/02/2020	2037 On 06-August-20			Bond Future	10.09	87.5278	10.0850	87.5278	300.00
12/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2394	2	2394	2	0.00
12/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2427	2	2427	2	0.00
12/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2362	2	2362	2	0.00
12/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4003	4	4003	4	0.00
12/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3961	4	3961	4	0.00
12/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3920	4	3920	4	0.00
12/02/2020	2037 On 05-November-20			Bond Future	10.17	89.0790	10.1666	89.0790	0.00
12/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3723	4	3723	4	0.00
12/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3649	4	3649	4	0.00
12/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3686	4	3686	4	0.00
12/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3625	4	3625	4	0.00
12/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3557	4	3557	4	0.00
12/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3591	4	3591	4	0.00
12/02/2020	2038 On 07-May-20			Bond Future	116.95	116.9672	116.9484	116.9672	10,867.00
12/02/2020	2038 On 06-August-20			Bond Future	117.41	117.4269	117.4073	117.4269	0.00
12/02/2020	2038 On 05-November-20			Bond Future	119.52	119.5355	119.5159	119.5355	0.00
12/02/2020	2040 On 07-May-20			Bond Future	10.14	92.7002	10.1357	92.7002	48,651.00
12/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	914	1	914	1	0.00
12/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	399	0	399	0	2,640.00
12/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1695	2	1695	2	2,640.00
12/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	888	1	888	1	0.00
12/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	862	1	862	1	0.00
12/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1193	1	1193	1	7,500.00
12/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2272	2	2272	2	7,500.00
12/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4124	4	4124	4	0.00
12/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2160	2	2160	2	0.00
12/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4010	4	4010	4	0.00
12/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3470	4	3470	4	0.00
12/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5592	6	5592	6	0.00
12/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2765	3	2765	3	0.00
12/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4067	4	4067	4	0.00

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12/02/2020	2040 On 06-August-20			Bond Future	10.22	89.8688	10.2211	89.8688	600.00
12/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2574	3	2574	3	0.00
12/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2609	3	2609	3	0.00
12/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2644	3	2644	3	0.00
12/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4143	4	4143	4	0.00
12/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4055	4	4055	4	0.00
12/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4099	4	4099	4	0.00
12/02/2020	2040 On 05-November-20			Bond Future	10.30	91.4616	10.3032	91.4616	0.00
12/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1991	2	1991	2	2,000.00
12/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3650	4	3650	4	2,000.00
12/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2826	3	2826	3	2,000.00
12/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1400	1	1400	1	2,000.00
12/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3921	4	3921	4	0.00
12/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10651	11	10651	11	0.00
12/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3960	4	3960	4	0.00
12/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9641	10	9641	10	0.00
12/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4000	4	4000	4	0.00
12/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1247	1	1247	1	2,000.00
12/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3908	4	3908	4	0.00
12/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3872	4	3872	4	0.00
12/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5174	5	5174	5	0.00
12/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7838	8	7838	8	0.00
12/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	979	1	979	1	2,000.00
12/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3945	4	3945	4	0.00
12/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4208	4	4208	4	0.00
12/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6512	7	6512	7	0.00
12/02/2020	2044 On 07-May-20			Bond Future	10.21	89.3386	10.2138	89.3386	76,656.00
12/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	861	1	861	1	0.00
12/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5304	5	5304	5	0.00
12/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	160	0	160	0	100.00
12/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1409	1	1409	1	100.00
12/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	117	0	117	0	556.00
12/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	911	1	911	1	0.00
12/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6976	7	6976	7	0.00

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12/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	262	0	262	0	129.00
12/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1376	1	1376	1	129.00
12/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1188	1	1188	1	556.00
12/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6552	6	6552	6	0.00
12/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	886	1	886	1	0.00
12/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	487	1	487	1	100.00
12/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	551	1	551	1	556.00
12/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3290	3	3290	3	0.00
12/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8238	8	8238	8	0.00
12/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3647	4	3647	4	0.00
12/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4263	4	4263	4	0.00
12/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4322	4	4322	4	0.00
12/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6668	7	6668	7	0.00
12/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3340	3	3340	3	0.00
12/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	797	1	797	1	129.00
12/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7643	8	7643	8	0.00
12/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4204	4	4204	4	0.00
12/02/2020	2044 On 06-August-20			Bond Future	10.30	86.5717	10.2972	86.5717	500.00
12/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	685	1	685	1	602.00
12/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1861	2	1861	2	0.00
12/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2243	2	2243	2	602.00
12/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	300	0	300	0	140.00
12/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1308	1	1308	1	140.00
12/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1922	2	1922	2	0.00
12/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7259	7	7259	7	0.00
12/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6405	6	6405	6	0.00
12/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1891	2	1891	2	0.00
12/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5329	5	5329	5	0.00
12/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1702	2	1702	2	140.00
12/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11381	11	11381	11	0.00
12/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6519	7	6519	7	0.00
12/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5276	5	5276	5	0.00
12/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1436	1	1436	1	602.00
12/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5382	5	5382	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
12/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4774	5	4774	5	0.00
12/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8532	9	8532	9	0.00
12/02/2020	2044 On 05-November-20			Bond Future	10.38	88.1059	10.3772	88.1059	0.00
12/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1727	2	1727	2	1,815.00
12/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2433	2	2433	2	0.00
12/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8710	9	8710	9	0.00
12/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3793	4	3793	4	0.00
12/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3872	4	3872	4	0.00
12/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8974	9	8974	9	0.00
12/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2465	2	2465	2	568.00
12/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7051	7	7051	7	0.00
12/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	856	1	856	1	568.00
12/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2696	3	2696	3	525.00
12/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	930	1	930	1	525.00
12/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7613	8	7613	8	0.00
12/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	400	0	400	0	1,815.00
12/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2629	3	2629	3	1,815.00
12/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3832	4	3832	4	0.00
12/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4042	4	4042	4	0.00
12/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5448	6	5448	6	0.00
12/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9558	10	9558	10	0.00
12/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4004	4	4004	4	0.00
12/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5353	5	5353	5	0.00
12/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1866	2	1866	2	1,815.00
12/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1483	2	1483	2	1,815.00
12/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13416	14	13416	14	0.00
12/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9937	10	9937	10	0.00
12/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5741	6	5741	6	0.00
12/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7035	7	7035	7	0.00
12/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2062	2	2062	2	525.00
12/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4079	4	4079	4	0.00
12/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1549	2	1549	2	568.00
12/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5691	6	5691	6	0.00
12/02/2020	2044 On 04-February-21			Bond Future	10.47	85.2860	10.4652	85.2860	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
12/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4249	4	4249	4	0.00
12/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4324	4	4324	4	0.00
12/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3169	3	3169	3	0.00
12/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6240	6	6240	6	0.00
12/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4030	4	4030	4	0.00
12/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2066	2	2066	2	405.00
12/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4287	4	4287	4	0.00
12/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5372	5	5372	5	405.00
12/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8541	9	8541	9	0.00
12/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3481	4	3481	4	405.00
12/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5089	5	5089	5	0.00
12/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5128	5	5128	5	0.00
12/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6491	7	6491	7	0.00
12/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5049	5	5049	5	0.00
12/02/2020	2046 On 07-May-20			Bond Future	107.10	107.1195	107.1018	107.1195	14,000.00
12/02/2020	2046 On 06-August-20			Bond Future	109.07	109.0860	109.0678	109.0860	0.00
12/02/2020	2046 On 05-November-20			Bond Future	109.24	109.2562	109.2377	109.2562	0.00
12/02/2020	2050 On 07-May-20			Bond Future	111.15	111.1639	111.1460	111.1639	11,773.00
12/02/2020	2050 On 06-August-20			Bond Future	111.31	111.3317	111.3132	111.3317	0.00
12/02/2020	2050 On 05-November-20			Bond Future	113.31	113.3308	113.3124	113.3308	0.00
12/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	AL37 On 07-May-20			Index Future	704.88	704.6540	704.8750	704.6540	0.00
12/02/2020	AL37 On 06-August-20			Index Future	717.50	717.2810	717.5040	717.2810	0.00
12/02/2020	AL7T On 07-May-20			Index Future	813.47	813.2150	813.4740	813.2150	0.00
12/02/2020	AL7T On 06-August-20			Index Future	828.05	827.7880	828.0500	827.7880	0.00
12/02/2020	ALBI On 07-May-20			Index Future	720.61	720.0340	720.6050	720.0340	211.00
12/02/2020	ALBI On 06-August-20			Index Future	733.52	732.9360	733.5170	732.9360	0.00
12/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	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
12/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2020	ES33 On 07-May-20			Bond Future	11.01	76.7576	11.0065	76.7576	350.00
12/02/2020	ES33 On 06-August-20			Bond Future	11.13	78.1481	11.1305	78.1481	0.00
12/02/2020	ES33 On 05-November-20			Bond Future	11.26	75.7419	11.2604	75.7419	0.00
12/02/2020	ES42 On 07-May-20			Bond Future	11.35	77.3682	11.3506	77.3682	4,919.00
12/02/2020	ES42 On 06-August-20			Bond Future	11.47	78.7700	11.4717	78.7700	0.00
12/02/2020	ES42 On 05-November-20			Bond Future	11.60	75.9029	11.5972	75.9029	0.00
12/02/2020	GOVI On 07-May-20			GOVI	712.60	712.0750	712.6010	712.0750	1,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
12/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
12/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
12/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	73890	8	73890	8	0.00
12/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	73990	8	73990	8	0.00
12/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	73790	8	73790	8	0.00
12/02/2020	GOVI On 06-August-20			GOVI	725.37	724.8350	725.3690	724.8350	0.00
12/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
12/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
12/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
12/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	27610	3	27610	3	0.00
12/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	27510	3	27510	3	0.00
12/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	27710	3	27710	3	0.00
12/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2020	IGOV On 07-May-20			Index Future	263.26	263.2980	263.2560	263.2980	1,049.00
12/02/2020	IGOV On 06-August-20			Index Future	268.04	268.0790	268.0360	268.0790	0.00
12/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
12/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
12/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
12/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3300	95.3300	95.3300	0.00
12/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.23	94.2400	94.2300	94.2400	0.00
12/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.07	93.0700	93.0700	93.0700	0.00
12/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.86	92.8700	92.8600	92.8700	0.00
12/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.73	94.7500	94.7300	94.7500	51.00
12/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.56	94.6000	94.5600	94.6000	0.00
12/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.41	95.4600	95.4100	95.4600	0.00
12/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.06	99.1000	99.0600	99.1000	0.00
12/02/2020	IS05 On 20-December-22			Interest Rate Swap	100.03	100.0700	100.0300	100.0700	0.00
12/02/2020	IS05 On 22-March-23			Interest Rate Swap	93.01	93.0600	93.0100	93.0600	0.00
12/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.87	98.9200	98.8700	98.9200	0.00
12/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
12/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.72	88.8300	88.7200	88.8300	0.00
12/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.47	85.5800	85.4700	85.5800	0.00
12/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.03	84.1400	84.0300	84.1400	0.00

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12/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.13	86.2500	86.1300	86.2500	0.00
12/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.96	90.0800	89.9600	90.0800	0.00
12/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.40	88.5200	88.4000	88.5200	0.00
12/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.48	90.5900	90.4800	90.5900	0.00
12/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.05	96.1400	96.0500	96.1400	0.00
12/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.38	96.4600	96.3800	96.4600	0.00
12/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.64	89.7200	89.6400	89.7200	0.00
12/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.07	97.1500	97.0700	97.1500	0.00
12/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
12/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2020	R023 On 07-May-20			Bond Future	6.59	104.4697	6.5916	104.4697	67,970.00
12/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	989	1	989	1	0.00
12/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1009	1	1009	1	0.00
12/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	969	1	969	1	0.00
12/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	206	0	206	0	0.00
12/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	201	0	201	0	0.00
12/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	196	0	196	0	0.00
12/02/2020	R023 On 06-August-20			Bond Future	6.51	106.3622	6.5094	106.3622	0.00
12/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1932	2	1932	2	0.00
12/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1973	2	1973	2	0.00
12/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1952	2	1952	2	0.00
12/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	175	0	175	0	0.00
12/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	177	0	177	0	0.00
12/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	180	0	180	0	0.00
12/02/2020	R023 On 05-November-20			Bond Future	6.43	104.3182	6.4252	104.3182	0.00
12/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2361	2	2361	2	0.00
12/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2342	2	2342	2	0.00
12/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2379	2	2379	2	0.00
12/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	168	0	168	0	0.00
12/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	166	0	166	0	0.00
12/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	164	0	164	0	0.00
12/02/2020	R035 On 07-May-20			Bond Future	9.79	94.5415	9.7897	94.5415	117,819.00
12/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	335	0	335	0	5,000.00
12/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1041	1	1041	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
12/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2311	2	2311	2	7,500.00
12/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1924	2	1924	2	5,000.00
12/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1095	1	1095	1	0.00
12/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	435	0	435	0	3,530.00
12/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1263	1	1263	1	7,500.00
12/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2036	2	2036	2	3,530.00
12/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1068	1	1068	1	0.00
12/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5984	6	5984	6	0.00
12/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7035	7	7035	7	0.00
12/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2215	2	2215	2	0.00
12/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3429	4	3429	4	0.00
12/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1870	2	1870	2	0.00
12/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2107	2	2107	2	0.00
12/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5067	5	5067	5	0.00
12/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3331	3	3331	3	0.00
12/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3045	3	3045	3	0.00
12/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	366	0	366	0	5,000.00
12/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	511	1	511	1	3,530.00
12/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3380	3	3380	3	0.00
12/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5520	6	5520	6	0.00
12/02/2020	R035 On 06-August-20			Bond Future	9.87	96.2541	9.8673	96.2541	410.00
12/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	659	1	659	1	24,761.00
12/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3230	3	3230	3	0.00
12/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3191	3	3191	3	0.00
12/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	388	0	388	0	3,000.00
12/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3269	3	3269	3	0.00
12/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2883	3	2883	3	0.00
12/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2818	3	2818	3	0.00
12/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8987	9	8987	9	0.00
12/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7237	7	7237	7	0.00
12/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2851	3	2851	3	0.00
12/02/2020	R035 On 05-November-20			Bond Future	9.95	93.4606	9.9506	93.4606	0.00
12/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5108	5	5108	5	0.00
12/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5064	5	5064	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
12/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5153	5	5153	5	0.00
12/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2495	3	2495	3	0.00
12/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2471	3	2471	3	0.00
12/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2448	3	2448	3	0.00
12/02/2020	R035 On 04-February-21			Bond Future	10.04	95.1183	10.0437	95.1183	0.00
12/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4590	0	4590	0	0.00
12/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4295	4	4295	4	0.00
12/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4259	4	4259	4	0.00
12/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4223	4	4223	4	0.00
12/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	8944	0	8944	0	0.00
12/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4215	4	4215	4	0.00
12/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4249	4	4249	4	0.00
12/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3922	0	3922	0	650.00
12/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1742	0	1742	0	650.00
12/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4181	4	4181	4	0.00
12/02/2020	R186 On 07-May-20			Bond Future	8.01	116.5855	8.0138	116.5855	84,863.00
12/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1466	1	1466	1	0.00
12/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3031	3	3031	3	0.00
12/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5000	5	5000	5	0.00
12/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1497	1	1497	1	0.00
12/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	974	1	974	1	0.00
12/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2145	2	2145	2	0.00
12/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1435	1	1435	1	0.00
12/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	416	0	416	0	0.00
12/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1130	1	1130	1	0.00
12/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2702	3	2702	3	0.00
12/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	143	0	143	0	0.00
12/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1082	1	1082	1	0.00
12/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1597	2	1597	2	2,500.00
12/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	706	1	706	1	0.00
12/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	419	0	419	0	23,224.00
12/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1106	1	1106	1	0.00
12/02/2020	R186 On 06-August-20			Bond Future	8.05	113.3939	8.0534	113.3939	1,870.00
12/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2806	3	2806	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
12/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2400	2	2400	2	0.00
12/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2841	3	2841	3	0.00
12/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2771	3	2771	3	0.00
12/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1171	1	1171	1	0.00
12/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1370	1	1370	1	3,150.00
12/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1137	1	1137	1	0.00
12/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1154	1	1154	1	0.00
12/02/2020	R186 On 05-November-20			Bond Future	8.10	115.4038	8.0952	115.4038	0.00
12/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3907	4	3907	4	0.00
12/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3871	4	3871	4	0.00
12/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3835	4	3835	4	0.00
12/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2811	3	2811	3	3,500.00
12/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6213	6	6213	6	0.00
12/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1474	1	1474	1	3,500.00
12/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1575	2	1575	2	0.00
12/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2782	3	2782	3	0.00
12/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1094	1	1094	1	0.00
12/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	484	1	484	1	3,500.00
12/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1107	1	1107	1	0.00
12/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1081	1	1081	1	0.00
12/02/2020	R197 On 07-May-20			Bond Future	309.16	309.2372	309.1616	309.2372	2,507.00
12/02/2020	R197 On 06-August-20			Bond Future	307.07	307.1517	307.0737	307.1517	0.00
12/02/2020	R197 On 05-November-20			Bond Future	312.59	312.6670	312.5884	312.6670	0.00
12/02/2020	R202 On 07-May-20			Bond Future	228.45	228.4842	228.4460	228.4842	8,483.00
12/02/2020	R202 On 06-August-20			Bond Future	228.52	228.5556	228.5160	228.5556	0.00
12/02/2020	R202 On 05-November-20			Bond Future	232.62	232.6599	232.6201	232.6599	0.00
12/02/2020	R208 On 07-May-20			Bond Future	6.35	101.1088	6.3496	101.1088	15,983.00
12/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
12/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
12/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
12/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1325	1	1325	1	0.00
12/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1333	1	1333	1	0.00
12/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1316	1	1316	1	0.00
12/02/2020	R208 On 06-August-20			Bond Future	5.98	102.9405	5.9762	102.9405	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
12/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	17	0	17	0	0.00
12/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	18	0	18	0	0.00
12/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	16	0	16	0	0.00
12/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	280	0	280	0	0.00
12/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	274	0	274	0	0.00
12/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	269	0	269	0	0.00
12/02/2020	R208 On 05-November-20			Bond Future	5.15	101.3630	5.1498	101.3630	0.00
12/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	24	0	24	0	0.00
12/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	23	0	23	0	0.00
12/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	22	0	22	0	0.00
12/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	165	0	165	0	0.00
12/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	168	0	168	0	0.00
12/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	162	0	162	0	0.00
12/02/2020	R209 On 07-May-20			Bond Future	9.86	71.9036	9.8619	71.9036	70,167.00
12/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	697	1	697	1	0.00
12/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	736	1	736	1	0.00
12/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	716	1	716	1	0.00
12/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3287	3	3287	3	0.00
12/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3241	3	3241	3	0.00
12/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3334	3	3334	3	0.00
12/02/2020	R209 On 06-August-20			Bond Future	9.94	73.2063	9.9362	73.2063	200.00
12/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
12/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
12/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
12/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36104	36	36104	36	0.00
12/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36212	36	36212	36	0.00
12/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35995	36	35995	36	0.00
12/02/2020	R209 On 05-November-20			Bond Future	10.01	71.3537	10.0124	71.3537	0.00
12/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3057	3	3057	3	0.00
12/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3120	3	3120	3	0.00
12/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3089	3	3089	3	0.00
12/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3103	3	3103	3	0.00
12/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3074	3	3074	3	0.00
12/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3132	3	3132	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
12/02/2020	R210 On 07-May-20			Bond Future	188.13	188.1678	188.1331	188.1678	1,941.00
12/02/2020	R210 On 06-August-20			Bond Future	191.59	191.6223	191.5864	191.6223	0.00
12/02/2020	R210 On 05-November-20			Bond Future	192.32	192.3517	192.3155	192.3517	0.00
12/02/2020	R212 On 07-May-20			Bond Future	165.02	165.0315	165.0199	165.0315	6,719.00
12/02/2020	R212 On 06-August-20			Bond Future	165.76	165.7755	165.7631	165.7755	0.00
12/02/2020	R212 On 05-November-20			Bond Future	168.74	168.7524	168.7401	168.7524	0.00
12/02/2020	R213 On 07-May-20			Bond Future	9.17	86.6042	9.1733	86.6042	18,829.00
12/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1116	1	1116	1	0.00
12/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1141	1	1141	1	0.00
12/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1167	1	1167	1	0.00
12/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2108	2	2108	2	0.00
12/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2180	2	2180	2	0.00
12/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2144	2	2144	2	0.00
12/02/2020	R213 On 06-August-20			Bond Future	9.24	88.1730	9.2374	88.1730	300.00
12/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2536	3	2536	3	0.00
12/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2601	3	2601	3	0.00
12/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2569	3	2569	3	0.00
12/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2195	2	2195	2	0.00
12/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2169	2	2169	2	0.00
12/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2222	2	2222	2	0.00
12/02/2020	R213 On 05-November-20			Bond Future	9.31	86.1869	9.3081	86.1869	0.00
12/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3725	4	3725	4	0.00
12/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3762	4	3762	4	0.00
12/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3798	4	3798	4	0.00
12/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2049	2	2049	2	0.00
12/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2091	2	2091	2	0.00
12/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2070	2	2070	2	0.00
12/02/2020	R214 On 07-May-20			Bond Future	10.06	70.3407	10.0644	70.3407	16,037.00
12/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1035	1	1035	1	0.00
12/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1059	1	1059	1	0.00
12/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1012	1	1012	1	0.00
12/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	271	0	271	0	1,250.00
12/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1429	1	1429	1	1,250.00
12/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4402	4	4402	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
12/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2444	3	2444	3	0.00
12/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3103	3	3103	3	0.00
12/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5459	6	5459	6	0.00
12/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	698	1	698	1	1,250.00
12/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3058	3	3058	3	0.00
12/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3014	3	3014	3	0.00
12/02/2020	R214 On 06-August-20			Bond Future	10.14	71.6150	10.1365	71.6150	300.00
12/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2256	2	2256	2	0.00
12/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2287	2	2287	2	0.00
12/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2317	2	2317	2	0.00
12/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3268	3	3268	3	0.00
12/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3338	3	3338	3	0.00
12/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3303	3	3303	3	0.00
12/02/2020	R214 On 05-November-20			Bond Future	10.21	69.5889	10.2130	69.5889	0.00
12/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3417	3	3417	3	0.00
12/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3451	3	3451	3	0.00
12/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3384	3	3384	3	0.00
12/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3213	3	3213	3	0.00
12/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3183	3	3183	3	0.00
12/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3154	3	3154	3	0.00
12/02/2020	R248 On 07-May-20			Bond Future	10.22	88.1471	10.2183	88.1471	91,229.00
12/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	812	1	812	1	0.00
12/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4743	5	4743	5	0.00
12/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	861	1	861	1	0.00
12/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2235	2	2235	2	0.00
12/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	836	1	836	1	0.00
12/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	631	1	631	1	300.00
12/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4516	5	4516	5	0.00
12/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2383	2	2383	2	300.00
12/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5100	5	5100	5	0.00
12/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4579	5	4579	5	0.00
12/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	992	1	992	1	300.00
12/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4453	5	4453	5	0.00
12/02/2020	R248 On 06-August-20			Bond Future	10.29	89.7439	10.2950	89.7439	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	515	1	515	1	20,640.00
12/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3009	3	3009	3	0.00
12/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3087	3	3087	3	0.00
12/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	286	0	286	0	3,000.00
12/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3048	3	3048	3	0.00
12/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3893	4	3893	4	0.00
12/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3851	4	3851	4	0.00
12/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11818	12	11818	12	0.00
12/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3935	4	3935	4	0.00
12/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9621	10	9621	10	0.00
12/02/2020	R248 On 05-November-20			Bond Future	10.38	86.8983	10.3760	86.8983	0.00
12/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2745	3	2745	3	0.00
12/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2711	3	2711	3	0.00
12/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2677	3	2677	3	0.00
12/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5512	6	5512	6	0.00
12/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5562	6	5562	6	0.00
12/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5463	6	5463	6	0.00