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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	2025 On 05-November-20			Bond Future	143.82	143.7082	143.8232	143.7082	3,863.00
12/10/2020	2025 On 04-February-21			Bond Future	143.78	143.6602	143.7759	143.6602	0.00
12/10/2020	2025 On 06-May-21			Bond Future	145.36	145.2445	145.3608	145.2445	0.00
12/10/2020	2025 On 05-August-21			Bond Future	145.47	145.3478	145.4653	145.3478	0.00

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12/10/2020	2025 On 04-November-21			Bond Future	146.97	146.8468	146.9656	146.8468	0.00
12/10/2020	2029 On 05-November-20			Bond Future	99.67	99.6302	99.6729	99.6302	4,935.00
12/10/2020	2029 On 04-February-21			Bond Future	100.68	100.6421	100.6848	100.6421	0.00
12/10/2020	2029 On 06-May-21			Bond Future	100.66	100.6131	100.6558	100.6131	0.00
12/10/2020	2029 On 05-August-21			Bond Future	101.79	101.7443	101.7874	101.7443	0.00
12/10/2020	2029 On 04-November-21			Bond Future	101.69	101.6445	101.6882	101.6445	0.00
12/10/2020	2030 On 05-November-20			Bond Future	9.48	92.8840	9.4772	92.8840	91,785.00
12/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3154	3	3154	3	0.00
12/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	305	0	305	0	1,000.00
12/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1606	1	1606	1	0.00
12/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	138	0	138	0	3,000.00
12/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	9	0	9	0	1,000.00
12/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	922	1	922	1	0.00
12/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	78	0	78	0	3,000.00
12/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1782	2	1782	2	0.00
12/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1571	1	1571	1	0.00
12/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1221	1	1221	1	0.00
12/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	947	1	947	1	0.00
12/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	3479	3	3479	3	0.00
12/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	2	0	3,000.00
12/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1746	2	1746	2	0.00
12/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	972	1	972	1	0.00
12/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4994	5	4994	5	0.00
12/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	294	0	294	0	9,414.00
12/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	5497	5	5497	5	0.00
12/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	594	1	594	1	3,000.00
12/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2577	2	2577	2	0.00
12/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	145	0	145	0	14,160.00
12/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	10	0	10	0	14,160.00
12/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	28	0	28	0	9,414.00
12/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	5644	6	5644	6	0.00
12/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	59	0	59	0	3,000.00
12/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	3754	4	3754	4	0.00

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12/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	2891	3	2891	3	0.00
12/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	768	1	768	1	2,500.00
12/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1414	2	1414	2	0.00
12/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1148	1	1148	1	2,500.00
12/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	428	1	428	1	14,160.00
12/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	6681	7	6681	7	0.00
12/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2018	2	2018	2	0.00
12/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	4472	5	4472	5	0.00
12/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	84	0	84	0	2,000.00
12/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	1478	2	1478	2	0.00
12/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	8315	9	8315	9	0.00
12/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1446	2	1446	2	0.00
12/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	234	0	234	0	1,000.00
12/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	748	1	748	1	5,500.00
12/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	875	1	875	1	3,000.00
12/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	290	0	290	0	2,500.00
12/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	6805	7	6805	7	0.00
12/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	852	1	852	1	3,000.00
12/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	2843	3	2843	3	0.00
12/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	3808	4	3808	4	0.00
12/10/2020	2030 On 04-February-21			Bond Future	9.70	89.8004	9.6992	89.8004	0.00
12/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1534	1	1534	1	0.00
12/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	357	0	357	0	1,600.00
12/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	475	0	475	0	1,000.00
12/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1514	1	1514	1	0.00
12/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1437	1	1437	1	1,000.00
12/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	467	0	467	0	800.00
12/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1495	1	1495	1	0.00
12/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1594	2	1594	2	1,600.00
12/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1002	1	1002	1	800.00
12/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	4411	4	4411	4	0.00
12/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1706	2	1706	2	1,800.00
12/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	5785	6	5785	6	0.00

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12/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	4704	5	4704	5	0.00
12/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8258	9	8258	9	0.00
12/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	4550	5	4550	5	0.00
12/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	4589	5	4589	5	0.00
12/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4400	5	4400	5	0.00
12/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9136	9	9136	9	0.00
12/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8204	9	8204	9	0.00
12/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	4513	5	4513	5	0.00
12/10/2020	2030 On 06-May-21			Bond Future	9.92	90.7703	9.9223	90.7703	0.00
12/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6107	6	6107	6	0.00
12/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1720	2	1720	2	0.00
12/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9593	9	9593	9	0.00
12/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	430	0	430	0	700.00
12/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3817	4	3817	4	0.00
12/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3481	3	3481	3	0.00
12/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9632	9	9632	9	0.00
12/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9670	9	9670	9	0.00
12/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1849	2	1849	2	0.00
12/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	5696	6	5696	6	700.00
12/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	11670	12	11670	12	0.00
12/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3493	4	3493	4	700.00
12/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	773	1	773	1	0.00
12/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	789	1	789	1	0.00
12/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5961	6	5961	6	0.00
12/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	781	1	781	1	0.00
12/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3192	3	3192	3	0.00
12/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1885	2	1885	2	0.00
12/10/2020	2030 On 05-August-21			Bond Future	10.16	87.7644	10.1645	87.7644	0.00
12/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4252	4	4252	4	0.00
12/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10021	10	10021	10	0.00
12/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1906	2	1906	2	600.00
12/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4281	4	4281	4	0.00
12/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1140	1	1140	1	600.00

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12/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4310	4	4310	4	0.00
12/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2959	3	2959	3	0.00
12/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	5681	6	5681	6	0.00
12/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	7682	8	7682	8	0.00
12/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3001	3	3001	3	0.00
12/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	762	1	762	1	600.00
12/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2980	3	2980	3	0.00
12/10/2020	2030 On 04-November-21			Bond Future	10.42	88.6479	10.4191	88.6479	0.00
12/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	941	1	941	1	0.00
12/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	843	0	843	0	0.00
12/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	892	1	892	1	0.00
12/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2032 On 05-November-20			Bond Future	10.49	85.8703	10.4868	85.8703	121,089.00
12/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	128	0	128	0	0.00
12/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3680	3	3680	3	0.00
12/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3261	3	3261	3	0.00
12/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	134	0	134	0	0.00
12/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	30	0	30	0	1,000.00
12/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	67	0	67	0	3,000.00
12/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	5	0	5	0	3,000.00
12/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	123	0	123	0	0.00
12/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	2	0	2	0	1,000.00
12/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9806	10	9806	10	0.00
12/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	8659	9	8659	9	0.00
12/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	4613	5	4613	5	0.00
12/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	288	0	288	0	1,000.00
12/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	5446	6	5446	6	0.00
12/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	6505	7	6505	7	0.00
12/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	4497	5	4497	5	0.00
12/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	371	1	371	1	3,000.00
12/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	4555	5	4555	5	0.00

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12/10/2020	2032 On 04-February-21			Bond Future	10.73	86.7212	10.7261	86.7212	0.00
12/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	861	1	861	1	0.00
12/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	240	0	240	0	800.00
12/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	885	1	885	1	0.00
12/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	544	1	544	1	800.00
12/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3428	3	3428	3	0.00
12/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	873	1	873	1	0.00
12/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	7510	8	7510	8	0.00
12/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	7459	8	7459	8	0.00
12/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9298	10	9298	10	0.00
12/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2895	3	2895	3	800.00
12/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	7561	8	7561	8	0.00
12/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	12332	13	12332	13	0.00
12/10/2020	2032 On 06-May-21			Bond Future	10.96	83.5119	10.9647	83.5119	0.00
12/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2342	2	2342	2	736.00
12/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7787	8	7787	8	0.00
12/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9477	9	9477	9	0.00
12/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7825	8	7825	8	0.00
12/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7749	7	7749	7	0.00
12/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1798	2	1798	2	0.00
12/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1775	2	1775	2	0.00
12/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1786	2	1786	2	0.00
12/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1235	1	1235	1	736.00
12/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5947	6	5947	6	0.00
12/10/2020	2032 On 05-August-21			Bond Future	11.22	84.4317	11.2162	84.4317	0.00
12/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4396	4	4396	4	0.00
12/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4368	4	4368	4	0.00
12/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4426	4	4426	4	0.00
12/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3657	4	3657	4	0.00
12/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3633	4	3633	4	0.00
12/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3610	4	3610	4	0.00
12/10/2020	2032 On 04-November-21			Bond Future	11.49	81.1385	11.4893	81.1385	0.00
12/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1027	1	1027	1	0.00

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12/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1128	1	1128	1	0.00
12/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1077	1	1077	1	0.00
12/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2033 On 05-November-20			Bond Future	93.62	93.7810	93.6248	93.7810	10,329.00
12/10/2020	2033 On 04-February-21			Bond Future	94.58	94.7334	94.5753	94.7334	0.00
12/10/2020	2033 On 06-May-21			Bond Future	94.40	94.5630	94.4028	94.5630	0.00
12/10/2020	2033 On 05-August-21			Bond Future	95.46	95.6262	95.4641	95.6262	0.00
12/10/2020	2033 On 04-November-21			Bond Future	95.23	95.3891	95.2254	95.3891	0.00
12/10/2020	2037 On 05-November-20			Bond Future	11.55	79.8164	11.5493	79.8164	139,288.00
12/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	10	0	10	0	0.00
12/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	11	0	11	0	0.00
12/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	10	0	10	0	0.00
12/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9008	9	9008	9	0.00
12/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8868	9	8868	9	0.00
12/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8938	9	8938	9	0.00
12/10/2020	2037 On 04-February-21			Bond Future	11.80	76.3530	11.7971	76.3530	0.00
12/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4051	4	4051	4	300.00
12/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	243	0	243	0	72.00
12/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	632	1	632	1	0.00
12/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10671	10	10671	10	0.00
12/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1325	1	1325	1	0.00
12/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	706	1	706	1	0.00
12/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	641	1	641	1	0.00
12/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3833	4	3833	4	0.00
12/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	650	1	650	1	0.00
12/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	840	1	840	1	240.00
12/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10227	11	10227	11	0.00
12/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3240	3	3240	3	240.00
12/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9113	9	9113	9	0.00
12/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	615	1	615	1	300.00
12/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7141	7	7141	7	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9868	10	9868	10	72.00
12/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10348	11	10348	11	0.00
12/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10288	11	10288	11	0.00
12/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	14441	15	14441	15	0.00
12/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3057	3	3057	3	0.00
12/10/2020	2037 On 06-May-21			Bond Future	12.05	77.1780	12.0450	77.1780	0.00
12/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5531	5	5531	5	0.00
12/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5562	5	5562	5	0.00
12/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5594	5	5594	5	0.00
12/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3444	4	3444	4	0.00
12/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3422	4	3422	4	0.00
12/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3467	4	3467	4	0.00
12/10/2020	2037 On 05-August-21			Bond Future	12.31	73.7723	12.3118	73.7723	0.00
12/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4306	4	4306	4	0.00
12/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4333	4	4333	4	0.00
12/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4361	4	4361	4	0.00
12/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4588	5	4588	5	0.00
12/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4534	5	4534	5	0.00
12/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4561	5	4561	5	0.00
12/10/2020	2037 On 04-November-21			Bond Future	12.58	74.5146	12.5839	74.5146	0.00
12/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1225	1	1225	1	0.00
12/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1276	1	1276	1	0.00
12/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1174	1	1174	1	0.00
12/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2038 On 05-November-20			Bond Future	105.60	105.2682	105.5955	105.2682	11,137.00
12/10/2020	2038 On 04-February-21			Bond Future	104.97	104.6414	104.9715	104.6414	0.00
12/10/2020	2038 On 06-May-21			Bond Future	106.13	105.7956	106.1291	105.7956	0.00
12/10/2020	2038 On 05-August-21			Bond Future	105.60	105.2643	105.6014	105.2643	0.00
12/10/2020	2038 On 04-November-21			Bond Future	106.69	106.3496	106.6902	106.3496	0.00
12/10/2020	2040 On 05-November-20			Bond Future	11.70	81.7485	11.6986	81.7485	72,839.00
12/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
12/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	8	0	8	0	0.00
12/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	2,380.00
12/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	5	0	5	0	2,000.00
12/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	1007	1	1007	1	0.00
12/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	9	0	9	0	0.00
12/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1578	2	1578	2	0.00
12/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	204	0	204	0	2,380.00
12/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	8	0	8	0	0.00
12/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16101	16	16101	16	0.00
12/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	9545	10	9545	10	0.00
12/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12013	12	12013	12	0.00
12/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2277	3	2277	3	2,000.00
12/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	9620	10	9620	10	0.00
12/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4820	5	4820	5	0.00
12/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1569	2	1569	2	2,000.00
12/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14185	14	14185	14	0.00
12/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10227	10	10227	10	0.00
12/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	9696	10	9696	10	0.00
12/10/2020	2040 On 04-February-21			Bond Future	11.94	78.0541	11.9441	78.0541	0.00
12/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	614	1	614	1	0.00
12/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	363	0	363	0	800.00
12/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3033	3	3033	3	0.00
12/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	128	0	128	0	500.00
12/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	476	0	476	0	500.00
12/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2555	2	2555	2	0.00
12/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	605	1	605	1	0.00
12/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	150	0	150	0	800.00
12/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	623	1	623	1	0.00
12/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17776	18	17776	18	0.00
12/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11032	11	11032	11	0.00
12/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4893	5	4893	5	500.00
12/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12109	12	12109	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17127	17	17127	17	0.00
12/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13307	14	13307	14	0.00
12/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10901	11	10901	11	0.00
12/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4294	4	4294	4	800.00
12/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10967	11	10967	11	0.00
12/10/2020	2040 On 06-May-21			Bond Future	12.19	78.8976	12.1895	78.8976	0.00
12/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5319	5	5319	5	0.00
12/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5287	5	5287	5	0.00
12/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5352	5	5352	5	0.00
12/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3947	4	3947	4	0.00
12/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3921	4	3921	4	0.00
12/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3896	4	3896	4	0.00
12/10/2020	2040 On 05-August-21			Bond Future	12.45	75.2606	12.4536	75.2606	0.00
12/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12601	12	12601	12	0.00
12/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2299	2	2299	2	900.00
12/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4617	5	4617	5	0.00
12/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4677	5	4677	5	0.00
12/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1492	1	1492	1	900.00
12/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4647	5	4647	5	0.00
12/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4470	5	4470	5	0.00
12/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4497	5	4497	5	0.00
12/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10239	10	10239	10	0.00
12/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	969	1	969	1	900.00
12/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4524	5	4524	5	0.00
12/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7750	8	7750	8	0.00
12/10/2020	2040 On 04-November-21			Bond Future	12.72	76.0176	12.7224	76.0176	0.00
12/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1021	1	1021	1	0.00
12/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	967	1	967	1	0.00
12/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	913	1	913	1	0.00
12/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2044 On 05-November-20			Bond Future	11.77	78.3839	11.7667	78.3839	47,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	578	1	578	1	0.00
12/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	1	0	0.00
12/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	6	0	6	0	0.00
12/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
12/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	670	1	670	1	0.00
12/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	7	0	7	0	0.00
12/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	1	0	300.00
12/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
12/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	196	0	196	0	0.00
12/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	7	0	7	0	0.00
12/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	291	0	291	0	0.00
12/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	1,815.00
12/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
12/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
12/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	525.00
12/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18283	18	18283	18	0.00
12/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12475	13	12475	13	0.00
12/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9871	10	9871	10	0.00
12/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2834	3	2834	3	1,815.00
12/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12313	12	12313	12	0.00
12/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9795	10	9795	10	0.00
12/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4199	4	4199	4	1,815.00
12/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	22671	23	22671	23	0.00
12/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12964	13	12964	13	0.00
12/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4862	5	4862	5	525.00
12/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14963	15	14963	15	0.00
12/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	18735	19	18735	19	0.00
12/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12882	13	12882	13	0.00
12/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3072	3	3072	3	300.00
12/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9948	10	9948	10	0.00
12/10/2020	2044 On 04-February-21			Bond Future	12.01	74.7813	12.0054	74.7813	0.00
12/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	507	1	507	1	0.00
12/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	523	1	523	1	0.00

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12/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	306	0	306	0	0.00
12/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1015	1	1015	1	0.00
12/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	515	1	515	1	0.00
12/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	153	0	153	0	265.00
12/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	461	0	461	0	0.00
12/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12243	12	12243	12	265.00
12/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17066	17	17066	17	0.00
12/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8695	9	8695	9	265.00
12/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11755	12	11755	12	0.00
12/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11824	12	11824	12	0.00
12/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14066	14	14066	14	0.00
12/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	11686	12	11686	12	0.00
12/10/2020	2044 On 06-May-21			Bond Future	12.24	75.5894	12.2437	75.5894	0.00
12/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5193	5	5193	5	0.00
12/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5161	5	5161	5	0.00
12/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5351	5	5351	5	0.00
12/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5130	5	5130	5	0.00
12/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2259	2	2259	2	3,100.00
12/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3567	4	3567	4	0.00
12/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5629	6	5629	6	3,100.00
12/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7836	8	7836	8	0.00
12/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4027	4	4027	4	0.00
12/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3876	4	3876	4	3,100.00
12/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4053	4	4053	4	0.00
12/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4002	4	4002	4	0.00
12/10/2020	2044 On 05-August-21			Bond Future	12.50	72.0411	12.5002	72.0411	0.00
12/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4851	5	4851	5	0.00
12/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4881	5	4881	5	0.00
12/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4821	5	4821	5	0.00
12/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4317	4	4317	4	0.00
12/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4291	4	4291	4	0.00
12/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4265	4	4265	4	0.00
12/10/2020	2044 On 04-November-21			Bond Future	12.76	72.7658	12.7609	72.7658	0.00

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12/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	698	1	698	1	0.00
12/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	805	1	805	1	0.00
12/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	751	1	751	1	0.00
12/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
12/10/2020	2046 On 05-November-20			Bond Future	93.59	93.5464	93.5877	93.5464	16,311.00
12/10/2020	2046 On 04-February-21			Bond Future	94.54	94.4963	94.5380	94.4963	0.00
12/10/2020	2046 On 06-May-21			Bond Future	93.79	93.7492	93.7907	93.7492	0.00
12/10/2020	2046 On 05-August-21			Bond Future	94.85	94.8033	94.8453	94.8033	0.00
12/10/2020	2046 On 04-November-21			Bond Future	94.02	93.9752	94.0177	93.9752	0.00
12/10/2020	2050 On 05-November-20			Bond Future	95.82	95.6057	95.8213	95.6057	13,963.00
12/10/2020	2050 On 04-February-21			Bond Future	94.91	94.6877	94.9051	94.6877	0.00
12/10/2020	2050 On 06-May-21			Bond Future	95.95	95.7320	95.9516	95.7320	0.00
12/10/2020	2050 On 05-August-21			Bond Future	95.10	94.8817	95.1035	94.8817	0.00
12/10/2020	2050 On 04-November-21			Bond Future	96.08	95.8599	96.0841	95.8599	0.00
12/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	AL37 On 05-November-20			Index Future	760.72	758.4520	760.7170	758.4520	0.00
12/10/2020	AL37 On 04-February-21			Index Future	768.25	765.9670	768.2470	765.9670	0.00
12/10/2020	AL37 On 06-May-21			Index Future	776.52	774.2240	776.5200	774.2240	0.00
12/10/2020	AL37 On 05-August-21			Index Future	784.97	782.6540	784.9700	782.6540	0.00
12/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
12/10/2020	AL7T On 05-November-20			Index Future	813.84	810.3450	813.8400	810.3450	0.00
12/10/2020	AL7T On 04-February-21			Index Future	821.90	818.3740	821.8960	818.3740	0.00
12/10/2020	AL7T On 06-May-21			Index Future	830.75	827.1970	830.7460	827.1970	0.00
12/10/2020	AL7T On 05-August-21			Index Future	839.79	836.2030	839.7870	836.2030	0.00
12/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
12/10/2020	ALBI On 05-November-20			Index Future	713.75	711.2900	713.7530	711.2900	226.00
12/10/2020	ALBI On 04-February-21			Index Future	720.82	718.3380	720.8180	718.3380	0.00
12/10/2020	ALBI On 06-May-21			Index Future	728.58	726.0820	728.5800	726.0820	0.00
12/10/2020	ALBI On 05-August-21			Index Future	736.51	733.9870	736.5090	733.9870	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
12/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
12/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2020	CS33 On 15-September-33			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
12/10/2020	ES33 On 05-November-20			Bond Future	12.10	71.2520	12.0961	71.2520	350.00
12/10/2020	ES33 On 04-February-21			Bond Future	12.39	71.9580	12.3881	71.9580	0.00
12/10/2020	ES33 On 06-May-21			Bond Future	12.68	68.9595	12.6760	68.9595	0.00
12/10/2020	ES33 On 05-August-21			Bond Future	12.98	69.7190	12.9803	69.7190	0.00
12/10/2020	ES33 On 04-November-21			Bond Future	13.31	66.6477	13.3082	66.6477	0.00
12/10/2020	ES42 On 05-November-20			Bond Future	12.57	70.1905	12.5663	70.1905	4,789.00
12/10/2020	ES42 On 04-February-21			Bond Future	12.84	70.8859	12.8421	70.8859	0.00
12/10/2020	ES42 On 06-May-21			Bond Future	13.13	67.3925	13.1250	67.3925	0.00
12/10/2020	ES42 On 05-August-21			Bond Future	13.42	68.1351	13.4161	68.1351	0.00
12/10/2020	ES42 On 04-November-21			Bond Future	13.73	64.5641	13.7326	64.5641	0.00
12/10/2020	GOVI On 05-November-20			GOVI	705.13	702.6930	705.1270	702.6930	1,007.00
12/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	327230	35	327230	35	0.00
12/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	327030	35	327030	35	0.00
12/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	327130	35	327130	35	0.00
12/10/2020	GOVI On 04-February-21			GOVI	712.11	709.6560	712.1060	709.6560	0.00
12/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	388340	41	388340	41	0.00
12/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	388440	41	388440	41	0.00
12/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	388540	41	388540	41	0.00
12/10/2020	GOVI On 06-May-21			GOVI	719.78	717.3060	719.7750	717.3060	0.00
12/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	411050	39	411050	39	0.00
12/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	410850	39	410850	39	0.00
12/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	410950	39	410950	39	0.00
12/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 05-August-21			GOVI	727.61	725.1160	727.6080	725.1160	0.00
12/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	84580	6	84580	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
12/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	84680	6	84680	6	0.00
12/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	84780	6	84780	6	0.00
12/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
12/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
12/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
12/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2020	IGOV On 05-November-20			Index Future	256.48	256.0840	256.4810	256.0840	1,201.00
12/10/2020	IGOV On 04-February-21			Index Future	259.08	258.6850	259.0830	258.6850	0.00
12/10/2020	IGOV On 06-May-21			Index Future	261.94	261.5360	261.9360	261.5360	0.00
12/10/2020	IGOV On 05-August-21			Index Future	264.85	264.4460	264.8490	264.4460	0.00
12/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
12/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
12/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
12/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.24	90.2400	90.2400	90.2400	0.00
12/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.11	89.1100	89.1100	89.1100	0.00
12/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.29	90.3100	90.2900	90.3100	51.00
12/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.62	89.6400	89.6200	89.6400	0.00
12/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.64	89.6700	89.6400	89.6700	0.00
12/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.70	92.7400	92.7000	92.7400	0.00
12/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.15	93.2000	93.1500	93.2000	0.00
12/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.52	85.5700	85.5200	85.5700	0.00
12/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.07	91.1200	91.0700	91.1200	0.00
12/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.26	79.3700	79.2600	79.3700	0.00
12/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.88	76.0000	75.8800	76.0000	0.00
12/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.41	74.5200	74.4100	74.5200	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
12/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.57	76.6800	76.5700	76.6800	0.00
12/10/2020	IS10 On 21-December-26			Interest Rate Swap	80.74	80.8300	80.7400	80.8300	0.00
12/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.36	79.4400	79.3600	79.4400	0.00
12/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.60	81.6700	81.6000	81.6700	0.00
12/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.58	87.6400	87.5800	87.6400	0.00
12/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.15	88.2100	88.1500	88.2100	0.00
12/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.33	81.4000	81.3300	81.4000	0.00
12/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.37	89.4400	89.3700	89.4400	0.00
12/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	3.3550	96.6450	0.00
12/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.6500	3.3500	96.6500	0.00
12/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.28	96.7250	3.2750	96.7250	30,010.00
12/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.26	96.7300	3.2600	96.7300	0.00
12/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.24	96.7400	3.2400	96.7400	0.00
12/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.24	96.7450	3.2350	96.7450	0.00
12/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.29	96.6800	3.2900	96.6800	0.00
12/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.45	96.5200	3.4450	96.5200	30,000.00
12/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.57	96.3700	3.5700	96.3700	0.00
12/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.72	96.2250	3.7200	96.2250	0.00
12/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.02	95.9350	4.0150	95.9350	0.00
12/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.36	95.5950	4.3600	95.5950	0.00
12/10/2020	R023 On 05-November-20			Bond Future	4.53	108.4206	4.5344	108.4206	33,416.00
12/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6363	6	6363	6	0.00
12/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6384	6	6384	6	0.00
12/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6342	6	6342	6	0.00
12/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R023 On 04-February-21			Bond Future	4.61	109.4949	4.6114	109.4949	0.00
12/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3372	3	3372	3	0.00
12/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3410	3	3410	3	0.00
12/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3391	3	3391	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
12/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	3	0	3	0	0.00
12/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	3	0	3	0	0.00
12/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	3	0	3	0	0.00
12/10/2020	R023 On 06-May-21			Bond Future	4.65	106.7687	4.6467	106.7687	0.00
12/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5004	5	5004	5	0.00
12/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5038	5	5038	5	0.00
12/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5021	5	5021	5	0.00
12/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
12/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
12/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
12/10/2020	R023 On 05-August-21			Bond Future	4.68	107.9441	4.6847	107.9441	0.00
12/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1239	1	1239	1	0.00
12/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1228	1	1228	1	0.00
12/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1216	1	1216	1	0.00
12/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	293	0	293	0	0.00
12/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	296	0	296	0	0.00
12/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	289	0	289	0	0.00
12/10/2020	R023 On 04-November-21			Bond Future	4.80	105.1259	4.8039	105.1259	0.00
12/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	124	0	124	0	0.00
12/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	136	0	136	0	0.00
12/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	149	0	149	0	0.00
12/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R035 On 05-November-20			Bond Future	11.28	84.4957	11.2760	84.4957	102,027.00
12/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	67	0	67	0	0.00
12/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	70	0	70	0	0.00
12/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	64	0	64	0	0.00
12/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6243	7	6243	7	0.00
12/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6178	7	6178	7	0.00
12/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6113	6	6113	6	0.00
12/10/2020	R035 On 04-February-21			Bond Future	11.53	85.3328	11.5309	85.3328	0.00
12/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	624	1	624	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
12/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	699	1	699	1	0.00
12/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	615	1	615	1	0.00
12/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	606	1	606	1	0.00
12/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2387	2	2387	2	0.00
12/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10139	10	10139	10	0.00
12/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10200	11	10200	11	0.00
12/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	9599	10	9599	10	650.00
12/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4754	5	4754	5	650.00
12/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10078	10	10078	10	0.00
12/10/2020	R035 On 06-May-21			Bond Future	11.78	81.7791	11.7769	81.7791	0.00
12/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6199	6	6199	6	0.00
12/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6270	6	6270	6	0.00
12/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3712	4	3712	4	0.00
12/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7735	8	7735	8	0.00
12/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1173	1	1173	1	793.00
12/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2003	2	2003	2	1,650.00
12/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3102	3	3102	3	0.00
12/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5103	5	5103	5	0.00
12/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6234	6	6234	6	0.00
12/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3724	4	3724	4	793.00
12/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5792	6	5792	6	793.00
12/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7854	8	7854	8	0.00
12/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2985	3	2985	3	0.00
12/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5031	5	5031	5	1,650.00
12/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2318	2	2318	2	1,650.00
12/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	10768	11	10768	11	0.00
12/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3004	3	3004	3	0.00
12/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2967	3	2967	3	0.00
12/10/2020	R035 On 05-August-21			Bond Future	12.04	82.6797	12.0394	82.6797	0.00
12/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
12/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55160	56	55160	56	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
12/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55043	55	55043	55	0.00
12/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55277	56	55277	56	0.00
12/10/2020	R035 On 04-November-21			Bond Future	12.32	79.0395	12.3216	79.0395	0.00
12/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	1055	1	1055	1	0.00
12/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	1108	1	1108	1	0.00
12/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1002	1	1002	1	0.00
12/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 05-November-20			Bond Future	7.20	119.8006	7.2015	119.8006	85,997.00
12/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	415	0	415	0	1,200.00
12/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	7491	7	7491	7	0.00
12/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1882	2	1882	2	80.00
12/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	7442	7	7442	7	0.00
12/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	3425	3	3425	3	0.00
12/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	27	0	27	0	80.00
12/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5905	6	5905	6	0.00
12/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	10394	10	10394	10	0.00
12/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	4210	4	4210	4	1,200.00
12/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	7393	7	7393	7	0.00
12/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3862	4	3862	4	0.00
12/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	297	0	297	0	0.00
12/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	67	0	67	0	0.00
12/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	4	0	4	0	0.00
12/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	30	0	30	0	0.00
12/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1500	2	1500	2	0.00
12/10/2020	R186 On 04-February-21			Bond Future	7.38	115.7092	7.3816	115.7092	0.00
12/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4549	4	4549	4	0.00
12/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3979	4	3979	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
12/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4627	4	4627	4	0.00
12/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4588	4	4588	4	0.00
12/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	685	1	685	1	0.00
12/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	872	1	872	1	15,177.00
12/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	695	1	695	1	0.00
12/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	705	1	705	1	0.00
12/10/2020	R186 On 06-May-21			Bond Future	7.56	116.9581	7.5593	116.9581	0.00
12/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	14438	14	14438	14	0.00
12/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	14398	14	14398	14	0.00
12/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	14357	14	14357	14	0.00
12/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	24	0	24	0	0.00
12/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	25	0	25	0	0.00
12/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	24	0	24	0	0.00
12/10/2020	R186 On 05-August-21			Bond Future	7.75	112.9642	7.7524	112.9642	0.00
12/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5027	5	5027	5	0.00
12/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5060	5	5060	5	0.00
12/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5094	5	5094	5	0.00
12/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1116	1	1116	1	0.00
12/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1138	1	1138	1	0.00
12/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1127	1	1127	1	0.00
12/10/2020	R186 On 04-November-21			Bond Future	7.98	114.1018	7.9779	114.1018	0.00
12/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	580	0	580	0	0.00
12/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	536	0	536	0	0.00
12/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	492	0	492	0	0.00
12/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R197 On 05-November-20			Bond Future	314.79	314.6718	314.7892	314.6718	2,902.00
12/10/2020	R197 On 04-February-21			Bond Future	310.14	310.0204	310.1380	310.0204	0.00
12/10/2020	R197 On 06-May-21			Bond Future	313.56	313.4395	313.5572	313.4395	0.00
12/10/2020	R197 On 05-August-21			Bond Future	309.08	308.9641	309.0826	308.9641	0.00
12/10/2020	R197 On 04-November-21			Bond Future	312.27	312.1491	312.2693	312.1491	0.00
12/10/2020	R202 On 05-November-20			Bond Future	210.91	210.9227	210.9094	210.9227	7,907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	R202 On 04-February-21			Bond Future	208.88	208.8967	208.8828	208.8967	0.00
12/10/2020	R202 On 06-May-21			Bond Future	211.19	211.2005	211.1854	211.2005	0.00
12/10/2020	R202 On 05-August-21			Bond Future	209.31	209.3260	209.3103	209.3260	0.00
12/10/2020	R202 On 04-November-21			Bond Future	211.47	211.4844	211.4688	211.4844	0.00
12/10/2020	R208 On 05-November-20			Bond Future	3.49	102.0003	3.4909	102.0003	7,525.00
12/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	503	1	503	1	0.00
12/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	499	0	499	0	0.00
12/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	495	0	495	0	0.00
12/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R209 On 05-November-20			Bond Future	11.08	65.1054	11.0758	65.1054	27,804.00
12/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	40	0	40	0	0.00
12/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	44	0	44	0	0.00
12/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	42	0	42	0	0.00
12/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6113	6	6113	6	0.00
12/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6054	6	6054	6	0.00
12/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6172	6	6172	6	0.00
12/10/2020	R209 On 04-February-21			Bond Future	11.29	65.7504	11.2926	65.7504	0.00
12/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	906	1	906	1	0.00
12/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	917	1	917	1	0.00
12/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	895	1	895	1	0.00
12/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	7544	8	7544	8	0.00
12/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7495	8	7495	8	0.00
12/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7447	8	7447	8	0.00
12/10/2020	R209 On 06-May-21			Bond Future	11.51	63.3198	11.5076	63.3198	2,850.00
12/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1409	1	1409	1	5,325.00
12/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3204	3	3204	3	0.00
12/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5846	6	5846	6	0.00
12/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5908	6	5908	6	0.00
12/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5939	6	5939	6	0.00
12/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5877	6	5877	6	0.00
12/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2398	3	2398	3	0.00

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12/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2367	2	2367	2	0.00
12/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2352	2	2352	2	7,150.00
12/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2382	3	2382	3	0.00
12/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4523	5	4523	5	7,150.00
12/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8248	9	8248	9	0.00
12/10/2020	R209 On 05-August-21			Bond Future	11.73	64.0172	11.7319	64.0172	0.00
12/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4139	4	4139	4	0.00
12/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4113	4	4113	4	0.00
12/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4165	4	4165	4	0.00
12/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3829	4	3829	4	0.00
12/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3807	4	3807	4	0.00
12/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3784	4	3784	4	0.00
12/10/2020	R209 On 04-November-21			Bond Future	11.97	61.5229	11.9723	61.5229	0.00
12/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	1024	1	1024	1	0.00
12/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	931	1	931	1	0.00
12/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	977	1	977	1	0.00
12/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R210 On 05-November-20			Bond Future	186.47	186.3911	186.4699	186.3911	2,230.00
12/10/2020	R210 On 04-February-21			Bond Future	188.36	188.2842	188.3631	188.2842	0.00
12/10/2020	R210 On 06-May-21			Bond Future	187.73	187.6478	187.7270	187.6478	0.00
12/10/2020	R210 On 05-August-21			Bond Future	189.84	189.7578	189.8375	189.7578	0.00
12/10/2020	R210 On 04-November-21			Bond Future	189.06	188.9774	189.0581	188.9774	0.00
12/10/2020	R212 On 05-November-20			Bond Future	170.27	170.2078	170.2652	170.2078	6,889.00
12/10/2020	R212 On 04-February-21			Bond Future	169.70	169.6394	169.6969	169.6394	0.00
12/10/2020	R212 On 06-May-21			Bond Future	171.57	171.5104	171.5678	171.5104	0.00
12/10/2020	R212 On 05-August-21			Bond Future	171.17	171.1081	171.1660	171.1081	0.00
12/10/2020	R212 On 04-November-21			Bond Future	172.93	172.8725	172.9311	172.8725	0.00
12/10/2020	R213 On 05-November-20			Bond Future	9.98	82.1277	9.9784	82.1277	16,600.00
12/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	394	0	394	0	0.00
12/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	408	0	408	0	0.00
12/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	421	0	421	0	0.00

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12/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	2492	3	2492	3	0.00
12/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	2579	3	2579	3	0.00
12/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	2536	3	2536	3	0.00
12/10/2020	R213 On 04-February-21			Bond Future	10.21	82.9414	10.2052	82.9414	0.00
12/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1181	1	1181	1	0.00
12/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1166	1	1166	1	0.00
12/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1150	1	1150	1	0.00
12/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	5634	6	5634	6	0.00
12/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	5677	6	5677	6	0.00
12/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	5592	6	5592	6	0.00
12/10/2020	R213 On 06-May-21			Bond Future	10.42	80.3071	10.4234	80.3071	0.00
12/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	8384	8	8384	8	0.00
12/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	8418	8	8418	8	0.00
12/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	8349	8	8349	8	0.00
12/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1187	1	1187	1	0.00
12/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1176	1	1176	1	0.00
12/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1165	1	1165	1	0.00
12/10/2020	R213 On 05-August-21			Bond Future	10.66	81.1913	10.6569	81.1913	0.00
12/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4245	4	4245	4	0.00
12/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4217	4	4217	4	0.00
12/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4189	4	4189	4	0.00
12/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3253	3	3253	3	0.00
12/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3274	3	3274	3	0.00
12/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3231	3	3231	3	0.00
12/10/2020	R213 On 04-November-21			Bond Future	10.91	78.4813	10.9127	78.4813	0.00
12/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	905	1	905	1	0.00
12/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	953	1	953	1	0.00
12/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	857	1	857	1	0.00
12/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R214 On 05-November-20			Bond Future	11.41	62.5611	11.4114	62.5611	17,464.00
12/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	30	0	30	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
12/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	31	0	31	0	0.00
12/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	29	0	29	0	0.00
12/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6833	7	6833	7	0.00
12/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6772	7	6772	7	0.00
12/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6710	7	6710	7	0.00
12/10/2020	R214 On 04-February-21			Bond Future	11.63	63.1810	11.6310	63.1810	0.00
12/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	798	1	798	1	0.00
12/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	819	1	819	1	0.00
12/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	808	1	808	1	0.00
12/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8258	8	8258	8	0.00
12/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8206	8	8206	8	0.00
12/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8310	8	8310	8	0.00
12/10/2020	R214 On 06-May-21			Bond Future	11.84	60.5856	11.8414	60.5856	0.00
12/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5073	5	5073	5	0.00
12/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5044	5	5044	5	0.00
12/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5015	5	5015	5	0.00
12/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2999	3	2999	3	0.00
12/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3018	3	3018	3	0.00
12/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2981	3	2981	3	0.00
12/10/2020	R214 On 05-August-21			Bond Future	12.06	61.2528	12.0644	61.2528	0.00
12/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3923	4	3923	4	0.00
12/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3948	4	3948	4	0.00
12/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3973	4	3973	4	0.00
12/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4165	4	4165	4	0.00
12/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4141	4	4141	4	0.00
12/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4189	4	4189	4	0.00
12/10/2020	R214 On 04-November-21			Bond Future	12.30	58.5938	12.3023	58.5938	0.00
12/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	830	1	830	1	0.00
12/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	784	1	784	1	0.00
12/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	737	1	737	1	0.00
12/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2020	R248 On 05-November-20			Bond Future	11.72	77.2923	11.7159	77.2923	113,143.00
12/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	1	0	1	0	0.00
12/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	187	0	187	0	950.00
12/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	950.00
12/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	1	0	1	0	0.00
12/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	0.00
12/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12310	13	12310	13	0.00
12/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12393	13	12393	13	0.00
12/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	12560	13	12560	13	0.00
12/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5018	5	5018	5	0.00
12/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12227	12	12227	12	0.00
12/10/2020	R248 On 04-February-21			Bond Future	11.95	78.0581	11.9524	78.0581	0.00
12/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2417	2	2417	2	2,590.00
12/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	621	1	621	1	0.00
12/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	942	1	942	1	2,590.00
12/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	631	1	631	1	0.00
12/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	640	1	640	1	0.00
12/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10809	11	10809	11	0.00
12/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10945	11	10945	11	0.00
12/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10877	11	10877	11	0.00
12/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9068	9	9068	9	0.00
12/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5300	5	5300	5	0.00
12/10/2020	R248 On 06-May-21			Bond Future	12.18	74.4890	12.1803	74.4890	0.00
12/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5134	5	5134	5	0.00
12/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5198	5	5198	5	0.00
12/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5166	5	5166	5	0.00
12/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4168	4	4168	4	0.00
12/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4142	4	4142	4	0.00
12/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4194	4	4194	4	0.00
12/10/2020	R248 On 05-August-21			Bond Future	12.42	75.3094	12.4230	75.3094	0.00
12/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4883	5	4883	5	0.00
12/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4913	5	4913	5	0.00
12/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4853	5	4853	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
12/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4360	4	4360	4	0.00
12/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4413	5	4413	5	0.00
12/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4386	5	4386	5	0.00
12/10/2020	R248 On 04-November-21			Bond Future	12.68	71.6579	12.6821	71.6579	0.00
12/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	810	1	810	1	0.00
12/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	918	1	918	1	0.00
12/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	864	1	864	1	0.00
12/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
12/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00