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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/02/2020 TO: 12/02/2020

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

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	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
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	96.2296	96.2150	75,826.00
12/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1188	1	1	1	0.00
12/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2510	3	3	3	0.00
12/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1161	1	1	1	0.00
12/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1135	1	1	1	0.00
12/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2060	2	2	2	0.00
12/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2096	2	2	2	0.00
12/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	958	1	1	1	7,750.00
12/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2024	2	2	2	0.00
12/02/2020	2030 On 06-August-20			Bond Future	9.00	93.9485	93.9630	93.9485	200.00
12/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2614	3	3	3	0.00
12/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2681	3	3	3	0.00
12/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2647	3	3	3	0.00
12/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2057	2	2	2	0.00
12/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2031	2	2	2	0.00
12/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2083	2	2	2	0.00
12/02/2020	2030 On 05-November-20			Bond Future	9.07	95.6136	95.6286	95.6136	0.00
12/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4682	5	5	5	0.00
12/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2101	2	2	2	3,000.00
12/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2644	3	3	3	1,000.00
12/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	987	1	1	1	1,000.00
12/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1794	2	2	2	3,000.00
12/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3791	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	635	1	1	1	3,000.00
12/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6586	7	7	7	0.00
12/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3829	4	4	4	0.00
12/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2613	3	3	3	16,000.00
12/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7914	8	8	8	0.00
12/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3866	4	4	4	0.00
12/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3255	3	3	3	3,000.00
12/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8358	8	8	8	0.00
12/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1343	1	1	1	16,000.00
12/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2825	3	3	3	0.00
12/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	534	1	1	1	3,000.00
12/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4573	5	5	5	0.00
12/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1922	2	2	2	0.00
12/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1962	2	2	2	0.00
12/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	619	1	1	1	16,000.00
12/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3802	4	4	4	0.00
12/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2293	2	2	2	0.00
12/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	955	1	1	1	1,000.00
12/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1942	2	2	2	0.00
12/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6564	7	7	7	0.00
12/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2796	3	3	3	0.00
12/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5398	5	5	5	0.00
12/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1544	2	2	2	3,000.00
12/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3385	3	3	3	0.00
12/02/2020	2032 On 07-May-20			Bond Future	9.38	92.9079	92.9602	92.9079	85,197.00
12/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1148	1	1	1	0.00
12/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2252	2	2	2	7,500.00
12/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	733	1	1	1	7,500.00
12/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1539	2	2	2	7,500.00
12/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1205	1	1	1	0.00
12/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1234	1	1	1	7,500.00
12/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1176	1	1	1	0.00
12/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2502	3	3	3	0.00

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12/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2462	3	2	3	0.00
12/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2423	2	2	2	0.00
12/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1430	1	1	1	0.00
12/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2051	2	2	2	0.00
12/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2542	3	3	3	0.00
12/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3297	3	3	3	0.00
12/02/2020	2032 On 06-August-20			Bond Future	9.45	94.5911	94.6440	94.5911	300.00
12/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2680	3	3	3	0.00
12/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2714	3	3	3	0.00
12/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2749	3	3	3	0.00
12/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2614	3	3	3	0.00
12/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2676	3	3	3	0.00
12/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2645	3	3	3	0.00
12/02/2020	2032 On 05-November-20			Bond Future	9.53	92.1094	92.1634	92.1094	0.00
12/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3987	4	4	4	0.00
12/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9443	9	9	9	0.00
12/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9870	10	10	10	0.00
12/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1911	2	2	2	3,000.00
12/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3441	3	3	3	3,000.00
12/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2869	3	3	3	1,000.00
12/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4026	4	4	4	0.00
12/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1500	1	1	1	1,000.00
12/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3949	4	4	4	0.00
12/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2517	3	3	3	0.00
12/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4644	5	5	5	0.00
12/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5383	5	5	5	0.00
12/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	555	1	1	1	1,000.00
12/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2468	3	2	3	0.00
12/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3422	3	3	3	0.00
12/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2898	3	3	3	0.00
12/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2492	3	2	3	0.00
12/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	631	1	1	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

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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	90.2888	90.1547	68,896.00
12/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	837	1	1	1	0.00
12/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1117	1	1	1	7,500.00
12/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	860	1	1	1	0.00
12/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	884	1	1	1	0.00
12/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2100	2	2	2	7,500.00
12/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3806	4	4	4	0.00
12/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2102	2	2	2	0.00
12/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3913	4	4	4	0.00
12/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3353	3	3	3	0.00
12/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3859	4	4	4	0.00
12/02/2020	2037 On 06-August-20			Bond Future	10.09	87.5278	87.6640	87.5278	300.00
12/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2394	2	2	2	0.00
12/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2427	2	2	2	0.00
12/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2362	2	2	2	0.00
12/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4003	4	4	4	0.00
12/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3961	4	4	4	0.00
12/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3920	4	4	4	0.00
12/02/2020	2037 On 05-November-20			Bond Future	10.17	89.0790	89.2179	89.0790	0.00
12/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3723	4	4	4	0.00
12/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3649	4	4	4	0.00
12/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3686	4	4	4	0.00
12/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3625	4	4	4	0.00
12/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3557	4	4	4	0.00
12/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3591	4	4	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	92.8840	92.7002	48,651.00

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12/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	914	1	1	1	0.00
12/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	399	0	0	0	2,640.00
12/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1695	2	2	2	2,640.00
12/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	888	1	1	1	0.00
12/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	862	1	1	1	0.00
12/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1193	1	1	1	7,500.00
12/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2272	2	2	2	7,500.00
12/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4124	4	4	4	0.00
12/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2160	2	2	2	0.00
12/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4010	4	4	4	0.00
12/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3470	4	3	4	0.00
12/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5592	6	6	6	0.00
12/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2765	3	3	3	0.00
12/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4067	4	4	4	0.00
12/02/2020	2040 On 06-August-20			Bond Future	10.22	89.8688	90.0556	89.8688	600.00
12/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2574	3	3	3	0.00
12/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2609	3	3	3	0.00
12/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2644	3	3	3	0.00
12/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4143	4	4	4	0.00
12/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4055	4	4	4	0.00
12/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4099	4	4	4	0.00
12/02/2020	2040 On 05-November-20			Bond Future	10.30	91.4616	91.6518	91.4616	0.00
12/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1991	2	2	2	2,000.00
12/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3650	4	4	4	2,000.00
12/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2826	3	3	3	2,000.00
12/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1400	1	1	1	2,000.00
12/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3921	4	4	4	0.00
12/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10651	11	11	11	0.00
12/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3960	4	4	4	0.00
12/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9641	10	10	10	0.00
12/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4000	4	4	4	0.00
12/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1247	1	1	1	2,000.00
12/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3908	4	4	4	0.00
12/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3872	4	4	4	0.00

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12/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5174	5	5	5	0.00
12/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7838	8	8	8	0.00
12/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	979	1	1	1	2,000.00
12/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3945	4	4	4	0.00
12/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6512	7	7	7	0.00
12/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4208	4	4	4	0.00
12/02/2020	2044 On 07-May-20			Bond Future	10.21	89.3386	89.4425	89.3386	76,656.00
12/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	861	1	1	1	0.00
12/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5304	5	5	5	0.00
12/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	160	0	0	0	100.00
12/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1409	1	1	1	100.00
12/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	117	0	0	0	556.00
12/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	911	1	1	1	0.00
12/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6976	7	7	7	0.00
12/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	262	0	0	0	129.00
12/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1376	1	1	1	129.00
12/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1188	1	1	1	556.00
12/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6552	6	7	6	0.00
12/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	886	1	1	1	0.00
12/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	487	1	0	1	100.00
12/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	551	1	1	1	556.00
12/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3290	3	3	3	0.00
12/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8238	8	8	8	0.00
12/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3647	4	4	4	0.00
12/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4263	4	4	4	0.00
12/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4322	4	4	4	0.00
12/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6668	7	7	7	0.00
12/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3340	3	3	3	0.00
12/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	797	1	1	1	129.00
12/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7643	8	8	8	0.00
12/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4204	4	4	4	0.00
12/02/2020	2044 On 06-August-20			Bond Future	10.30	86.5717	86.6771	86.5717	500.00
12/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	685	1	1	1	602.00

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	9.86	Call	Bond Future	1861	2	2	2	0.00
12/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2243	2	2	2	602.00
12/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	300	0	0	0	140.00
12/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1308	1	1	1	140.00
12/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1922	2	2	2	0.00
12/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7259	7	7	7	0.00
12/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6405	6	6	6	0.00
12/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1891	2	2	2	0.00
12/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5329	5	5	5	0.00
12/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1702	2	2	2	140.00
12/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11381	11	11	11	0.00
12/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6519	7	7	7	0.00
12/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5276	5	5	5	0.00
12/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1436	1	1	1	602.00
12/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5382	5	5	5	0.00
12/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4774	5	5	5	0.00
12/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8532	9	9	9	0.00
12/02/2020	2044 On 05-November-20			Bond Future	10.38	88.1059	88.2134	88.1059	0.00
12/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1727	2	2	2	1,815.00
12/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2433	2	2	2	0.00
12/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8710	9	9	9	0.00
12/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3793	4	4	4	0.00
12/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3872	4	4	4	0.00
12/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8974	9	9	9	0.00
12/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2465	2	2	2	568.00
12/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7051	7	7	7	0.00
12/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	856	1	1	1	568.00
12/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2696	3	3	3	525.00
12/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	930	1	1	1	525.00
12/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7613	8	8	8	0.00
12/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	400	0	0	0	1,815.00
12/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2629	3	3	3	1,815.00
12/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3832	4	4	4	0.00
12/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4042	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5448	6	5	6	0.00
12/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9558	10	10	10	0.00
12/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4004	4	4	4	0.00
12/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5353	5	5	5	0.00
12/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1866	2	2	2	1,815.00
12/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1483	2	1	2	1,815.00
12/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13416	14	13	14	0.00
12/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	9937	10	10	10	0.00
12/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5741	6	6	6	0.00
12/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7035	7	7	7	0.00
12/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2062	2	2	2	525.00
12/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4079	4	4	4	0.00
12/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1549	2	2	2	568.00
12/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5691	6	6	6	0.00
12/02/2020	2044 On 04-February-21			Bond Future	10.47	85.2860	85.3959	85.2860	0.00
12/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4249	4	4	4	0.00
12/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4324	4	4	4	0.00
12/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3169	3	3	3	0.00
12/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6240	6	6	6	0.00
12/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4030	4	4	4	0.00
12/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2066	2	2	2	405.00
12/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4287	4	4	4	0.00
12/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5372	5	5	5	405.00
12/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8541	9	9	9	0.00
12/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3481	4	3	4	405.00
12/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5089	5	5	5	0.00
12/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5128	5	5	5	0.00
12/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6491	7	6	7	0.00
12/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5049	5	5	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

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	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
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

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	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

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	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	76.9293	76.7576	350.00
12/02/2020	ES33 On 06-August-20			Bond Future	11.13	78.1481	78.3227	78.1481	0.00
12/02/2020	ES33 On 05-November-20			Bond Future	11.26	75.7419	75.9197	75.7419	0.00
12/02/2020	ES42 On 07-May-20			Bond Future	11.35	77.3682	77.4958	77.3682	4,919.00
12/02/2020	ES42 On 06-August-20			Bond Future	11.47	78.7700	78.8997	78.7700	0.00
12/02/2020	ES42 On 05-November-20			Bond Future	11.60	75.9029	76.0350	75.9029	0.00
12/02/2020	GOVI On 07-May-20			GOVI	712.60	712.0750	712.6010	712.0750	1,177.00
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	7	8	0.00
12/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	73990	8	7	8	0.00
12/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	73790	8	7	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	3	3	0.00
12/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	27510	3	3	3	0.00
12/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	27710	3	3	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

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	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
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	0.1077	0.1077	0.00
12/02/2020	R023 On 07-May-20			Bond Future	6.59	104.4697	104.4532	104.4697	67,970.00
12/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	989	1	1	1	0.00
12/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1009	1	1	1	0.00
12/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	969	1	1	1	0.00
12/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	206	0	0	0	0.00
12/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	201	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
12/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	196	0	0	0	0.00
12/02/2020	R023 On 06-August-20			Bond Future	6.51	106.3622	106.3450	106.3622	0.00
12/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1932	2	2	2	0.00
12/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1973	2	2	2	0.00
12/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1952	2	2	2	0.00
12/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	175	0	0	0	0.00
12/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	177	0	0	0	0.00
12/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	180	0	0	0	0.00
12/02/2020	R023 On 05-November-20			Bond Future	6.43	104.3182	104.3009	104.3182	0.00
12/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2361	2	2	2	0.00
12/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2342	2	2	2	0.00
12/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2379	2	2	2	0.00
12/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	168	0	0	0	0.00
12/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	166	0	0	0	0.00
12/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	164	0	0	0	0.00
12/02/2020	R035 On 07-May-20			Bond Future	9.79	94.5415	94.6770	94.5415	117,819.00
12/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	335	0	0	0	5,000.00
12/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1041	1	1	1	0.00
12/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2311	2	2	2	7,500.00
12/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1924	2	2	2	5,000.00
12/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1095	1	1	1	0.00
12/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	435	0	0	0	3,530.00
12/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1263	1	1	1	7,500.00
12/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2036	2	2	2	3,530.00
12/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1068	1	1	1	0.00
12/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5984	6	6	6	0.00
12/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7035	7	7	7	0.00
12/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2215	2	2	2	0.00
12/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3429	4	3	4	0.00
12/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1870	2	2	2	0.00
12/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2107	2	2	2	0.00
12/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5067	5	5	5	0.00
12/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3331	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3045	3	3	3	0.00
12/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	366	0	0	0	5,000.00
12/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	511	1	1	1	3,530.00
12/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3380	3	3	3	0.00
12/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5520	6	6	6	0.00
12/02/2020	R035 On 06-August-20			Bond Future	9.87	96.2541	96.3917	96.2541	410.00
12/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	659	1	1	1	24,761.00
12/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3230	3	3	3	0.00
12/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3191	3	3	3	0.00
12/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	388	0	0	0	3,000.00
12/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3269	3	3	3	0.00
12/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2883	3	3	3	0.00
12/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2818	3	3	3	0.00
12/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8987	9	9	9	0.00
12/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7237	7	7	7	0.00
12/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2851	3	3	3	0.00
12/02/2020	R035 On 05-November-20			Bond Future	9.95	93.4606	93.6008	93.4606	0.00
12/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5108	5	5	5	0.00
12/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5064	5	5	5	0.00
12/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5153	5	5	5	0.00
12/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2495	3	2	3	0.00
12/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2471	3	2	3	0.00
12/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2448	3	2	3	0.00
12/02/2020	R035 On 04-February-21			Bond Future	10.04	95.1183	95.2615	95.1183	0.00
12/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	4590	0	5	0	0.00
12/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4295	4	4	4	0.00
12/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4259	4	4	4	0.00
12/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4223	4	4	4	0.00
12/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	8944	0	9	0	0.00
12/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4215	4	4	4	0.00
12/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4249	4	4	4	0.00
12/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3922	0	4	0	650.00
12/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1742	0	2	0	650.00
12/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4181	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	R186 On 07-May-20			Bond Future	8.01	116.5855	116.6517	116.5855	84,863.00
12/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1466	1	1	1	0.00
12/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3031	3	3	3	0.00
12/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5000	5	5	5	0.00
12/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1497	1	1	1	0.00
12/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	974	1	1	1	0.00
12/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2145	2	2	2	0.00
12/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1435	1	1	1	0.00
12/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	416	0	0	0	0.00
12/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1130	1	1	1	0.00
12/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2702	3	3	3	0.00
12/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	143	0	0	0	0.00
12/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1082	1	1	1	0.00
12/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1597	2	2	2	2,500.00
12/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	706	1	1	1	0.00
12/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	419	0	0	0	23,224.00
12/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1106	1	1	1	0.00
12/02/2020	R186 On 06-August-20			Bond Future	8.05	113.3939	113.4609	113.3939	1,870.00
12/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2806	3	3	3	0.00
12/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2400	2	2	2	0.00
12/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2841	3	3	3	0.00
12/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2771	3	3	3	0.00
12/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1171	1	1	1	0.00
12/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1370	1	1	1	3,150.00
12/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1137	1	1	1	0.00
12/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1154	1	1	1	0.00
12/02/2020	R186 On 05-November-20			Bond Future	8.10	115.4038	115.4722	115.4038	0.00
12/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3907	4	4	4	0.00
12/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3871	4	4	4	0.00
12/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3835	4	4	4	0.00
12/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2811	3	3	3	3,500.00
12/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6213	6	6	6	0.00
12/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1474	1	1	1	3,500.00

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 05-November-20	8.34	Put	Bond Future	1575	2	2	2	0.00
12/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2782	3	3	3	0.00
12/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1094	1	1	1	0.00
12/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	484	1	0	1	3,500.00
12/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1107	1	1	1	0.00
12/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1081	1	1	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	101.1047	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	1	1	0.00
12/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1333	1	1	1	0.00
12/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1316	1	1	1	0.00
12/02/2020	R208 On 06-August-20			Bond Future	5.98	102.9405	102.9360	102.9405	0.00
12/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	17	0	0	0	0.00
12/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	18	0	0	0	0.00
12/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	16	0	0	0	0.00
12/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	280	0	0	0	0.00
12/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	274	0	0	0	0.00
12/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	269	0	0	0	0.00
12/02/2020	R208 On 05-November-20			Bond Future	5.15	101.3630	101.3586	101.3630	0.00
12/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	24	0	0	0	0.00
12/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	23	0	0	0	0.00
12/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	22	0	0	0	0.00
12/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	165	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
12/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	168	0	0	0	0.00
12/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	162	0	0	0	0.00
12/02/2020	R209 On 07-May-20			Bond Future	9.86	71.9036	72.0165	71.9036	70,167.00
12/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	697	1	1	1	0.00
12/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	736	1	1	1	0.00
12/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	716	1	1	1	0.00
12/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3287	3	3	3	0.00
12/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3241	3	3	3	0.00
12/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3334	3	3	3	0.00
12/02/2020	R209 On 06-August-20			Bond Future	9.94	73.2063	73.3209	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	36	36	0.00
12/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36212	36	36	36	0.00
12/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35995	36	36	36	0.00
12/02/2020	R209 On 05-November-20			Bond Future	10.01	71.3537	71.4704	71.3537	0.00
12/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3057	3	3	3	0.00
12/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3120	3	3	3	0.00
12/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3089	3	3	3	0.00
12/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3103	3	3	3	0.00
12/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3074	3	3	3	0.00
12/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3132	3	3	3	0.00
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	86.6829	86.6042	18,829.00
12/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1116	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1141	1	1	1	0.00
12/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1167	1	1	1	0.00
12/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2108	2	2	2	0.00
12/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2180	2	2	2	0.00
12/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2144	2	2	2	0.00
12/02/2020	R213 On 06-August-20			Bond Future	9.24	88.1730	88.2528	88.1730	300.00
12/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2536	3	3	3	0.00
12/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2601	3	3	3	0.00
12/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2569	3	3	3	0.00
12/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2195	2	2	2	0.00
12/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2169	2	2	2	0.00
12/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2222	2	2	2	0.00
12/02/2020	R213 On 05-November-20			Bond Future	9.31	86.1869	86.2683	86.1869	0.00
12/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3725	4	4	4	0.00
12/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3762	4	4	4	0.00
12/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3798	4	4	4	0.00
12/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2049	2	2	2	0.00
12/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2091	2	2	2	0.00
12/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2070	2	2	2	0.00
12/02/2020	R214 On 07-May-20			Bond Future	10.06	70.3407	70.4590	70.3407	16,037.00
12/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1035	1	1	1	0.00
12/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1059	1	1	1	0.00
12/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1012	1	1	1	0.00
12/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	271	0	0	0	1,250.00
12/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1429	1	1	1	1,250.00
12/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4402	4	4	4	0.00
12/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2444	3	2	3	0.00
12/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3103	3	3	3	0.00
12/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5459	6	5	6	0.00
12/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	698	1	1	1	1,250.00
12/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3058	3	3	3	0.00
12/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3014	3	3	3	0.00
12/02/2020	R214 On 06-August-20			Bond Future	10.14	71.6150	71.7350	71.6150	300.00

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 06-August-20	9.97	Call	Bond Future	2256	2	2	2	0.00
12/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2287	2	2	2	0.00
12/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2317	2	2	2	0.00
12/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3268	3	3	3	0.00
12/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3338	3	3	3	0.00
12/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3303	3	3	3	0.00
12/02/2020	R214 On 05-November-20			Bond Future	10.21	69.5889	69.7112	69.5889	0.00
12/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3417	3	3	3	0.00
12/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3451	3	3	3	0.00
12/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3384	3	3	3	0.00
12/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3213	3	3	3	0.00
12/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3183	3	3	3	0.00
12/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3154	3	3	3	0.00
12/02/2020	R248 On 07-May-20			Bond Future	10.22	88.1471	88.2542	88.1471	91,229.00
12/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	812	1	1	1	0.00
12/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4743	5	5	5	0.00
12/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	861	1	1	1	0.00
12/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2235	2	2	2	0.00
12/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	836	1	1	1	0.00
12/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	631	1	1	1	300.00
12/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4516	5	5	5	0.00
12/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2383	2	2	2	300.00
12/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5100	5	5	5	0.00
12/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4579	5	5	5	0.00
12/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	992	1	1	1	300.00
12/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4453	5	4	5	0.00
12/02/2020	R248 On 06-August-20			Bond Future	10.29	89.7439	89.8526	89.7439	400.00
12/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	515	1	1	1	20,640.00
12/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3009	3	3	3	0.00
12/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3087	3	3	3	0.00
12/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	286	0	0	0	3,000.00
12/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3048	3	3	3	0.00
12/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3893	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3851	4	4	4	0.00
12/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11818	12	12	12	0.00
12/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3935	4	4	4	0.00
12/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9621	10	10	10	0.00
12/02/2020	R248 On 05-November-20			Bond Future	10.38	86.8983	87.0091	86.8983	0.00
12/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2745	3	3	3	0.00
12/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2711	3	3	3	0.00
12/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2677	3	3	3	0.00
12/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5512	6	6	6	0.00
12/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5562	6	6	6	0.00
12/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5463	6	5	6	0.00