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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	2025 On 07-May-20			Bond Future	135.38	136.8052	135.3787	136.8052	2,067.00
12/03/2020	2025 On 06-August-20			Bond Future	136.32	137.7715	136.3192	137.7715	0.00
12/03/2020	2025 On 05-November-20			Bond Future	138.74	140.2128	138.7350	140.2128	0.00
12/03/2020	2025 On 04-February-21			Bond Future	139.69	141.1942	139.6901	141.1942	0.00
12/03/2020	2029 On 07-May-20			Bond Future	96.58	99.5190	96.5778	99.5190	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	2029 On 06-August-20			Bond Future	98.32	101.3180	98.3236	101.3180	0.00
12/03/2020	2029 On 05-November-20			Bond Future	98.92	101.9701	98.9228	101.9701	0.00
12/03/2020	2029 On 04-February-21			Bond Future	100.69	103.7957	100.6940	103.7957	0.00
12/03/2020	2030 On 07-May-20			Bond Future	9.85	94.1557	9.8498	94.1557	89,857.00
12/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	50	0	50	0	0.00
12/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	7	0	7	0	5,000.00
12/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	255	1	255	1	0.00
12/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	48	0	48	0	0.00
12/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	45	0	45	0	0.00
12/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	80	1	80	1	0.00
12/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	64	0	64	0	5,000.00
12/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	6362	3	6362	3	0.00
12/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	5712	3	5712	3	5,820.00
12/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	6422	3	6422	3	0.00
12/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	6005	3	6005	3	5,820.00
12/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	8472	5	8472	5	0.00
12/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	4119	2	4119	2	0.00
12/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	6302	3	6302	3	0.00
12/03/2020	2030 On 06-August-20			Bond Future	9.96	91.8252	9.9587	91.8252	200.00
12/03/2020	2030 On 06-August-20	9.05	Call	Bond Future	519	0	519	0	450.00
12/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	85	0	85	0	800.00
12/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	338	1	338	1	800.00
12/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	565	2	565	2	0.00
12/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	1054	2	1054	2	0.00
12/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	588	2	588	2	0.00
12/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	129	1	129	1	323.00
12/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	576	2	576	2	0.00
12/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	704	2	704	2	323.00
12/03/2020	2030 On 06-August-20	9.75	Call	Bond Future	1784	0	1784	0	450.00
12/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	4118	2	4118	2	800.00
12/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	5478	3	5478	3	0.00
12/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	8754	6	8754	6	0.00
12/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	5525	3	5525	3	0.00
12/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	5058	3	5058	3	0.00

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12/03/2020	2030 On 06-August-20	9.75	Put	Bond Future	2955	0	2955	0	0.00
12/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	5573	3	5573	3	0.00
12/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	6735	4	6735	4	0.00
12/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	9594	6	9594	6	0.00
12/03/2020	2030 On 06-August-20	9.05	Put	Bond Future	5767	0	5767	0	0.00
12/03/2020	2030 On 05-November-20			Bond Future	10.07	93.4306	10.0651	93.4306	0.00
12/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	1640	3	1640	3	0.00
12/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	485	1	485	1	3,000.00
12/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	157	1	157	1	1,000.00
12/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	689	2	689	2	1,000.00
12/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	382	1	382	1	3,000.00
12/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	1186	3	1186	3	0.00
12/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	495	1	495	1	14,160.00
12/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	943	2	943	2	3,000.00
12/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	4080	7	4080	7	0.00
12/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	2251	4	2251	4	0.00
12/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	165	1	165	1	14,160.00
12/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	247	1	247	1	16,000.00
12/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	677	2	677	2	16,000.00
12/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	3769	6	3769	6	0.00
12/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	1221	3	1221	3	0.00
12/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	89	0	89	0	3,000.00
12/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	1203	3	1203	3	0.00
12/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	2819	5	2819	5	0.00
12/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	2132	1	2132	1	16,000.00
12/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	5016	3	5016	3	0.00
12/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	8048	5	8048	5	0.00
12/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	5640	3	5640	3	0.00
12/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	3376	2	3376	2	14,160.00
12/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	10109	7	10109	7	0.00
12/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	4936	3	4936	3	0.00
12/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	6547	4	6547	4	0.00
12/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	7378	5	7378	5	0.00
12/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	1915	1	1915	1	3,000.00

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12/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	9137	6	9137	6	0.00
12/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	2847	1	2847	1	1,000.00
12/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	4976	3	4976	3	0.00
12/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	11675	8	11675	8	0.00
12/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	6500	4	6500	4	0.00
12/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	10227	7	10227	7	0.00
12/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	4160	2	4160	2	3,000.00
12/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	7428	5	7428	5	0.00
12/03/2020	2030 On 04-February-21			Bond Future	10.18	91.0745	10.1820	91.0745	0.00
12/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	300	1	300	1	1,000.00
12/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	1075	2	1075	2	0.00
12/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	1003	2	1003	2	1,000.00
12/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	296	1	296	1	800.00
12/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	1060	2	1060	2	0.00
12/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	684	2	684	2	800.00
12/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	3327	5	3327	5	0.00
12/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	1046	2	1046	2	0.00
12/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	6880	4	6880	4	0.00
12/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	10696	8	10696	8	0.00
12/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	6707	4	6707	4	0.00
12/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	3231	2	3231	2	1,800.00
12/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	8077	5	8077	5	0.00
12/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	6750	4	6750	4	0.00
12/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	6664	4	6664	4	0.00
12/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	10640	8	10640	8	0.00
12/03/2020	2032 On 07-May-20			Bond Future	10.36	90.3708	10.3582	90.3708	82,057.00
12/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	30	0	30	0	3,000.00
12/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	173	1	173	1	0.00
12/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	11	0	11	0	7,500.00
12/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	59	0	59	0	7,500.00
12/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	148	1	148	1	7,500.00
12/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	34	0	34	0	0.00
12/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	4	0	4	0	3,000.00
12/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	35	0	35	0	7,500.00

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12/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	32	0	32	0	0.00
12/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	7614	4	7614	4	0.00
12/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	7547	4	7547	4	0.00
12/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	10085	6	10085	6	0.00
12/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	7481	4	7481	4	0.00
12/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	5343	2	5343	2	3,000.00
12/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	6828	4	6828	4	0.00
12/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	5582	3	5582	3	0.00
12/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	8831	5	8831	5	0.00
12/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	7680	4	7680	4	0.00
12/03/2020	2032 On 06-August-20			Bond Future	10.47	91.9822	10.4725	91.9822	300.00
12/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	1179	3	1179	3	0.00
12/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	491	1	491	1	0.00
12/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	79	0	79	0	800.00
12/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	338	1	338	1	800.00
12/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	502	1	502	1	0.00
12/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	513	1	513	1	0.00
12/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	6772	4	6772	4	0.00
12/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	6882	4	6882	4	0.00
12/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	10947	7	10947	7	0.00
12/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	7788	5	7788	5	0.00
12/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	6827	4	6827	4	0.00
12/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	4616	2	4616	2	800.00
12/03/2020	2032 On 05-November-20			Bond Future	10.59	89.4326	10.5904	89.4326	0.00
12/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	1147	3	1147	3	0.00
12/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	4800	8	4800	8	0.00
12/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	4496	7	4496	7	0.00
12/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	364	1	364	1	3,000.00
12/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	911	2	911	2	3,000.00
12/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	686	2	686	2	1,000.00
12/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	1164	3	1164	3	0.00
12/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	249	1	249	1	1,000.00
12/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	1130	2	1130	2	0.00
12/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	6226	4	6226	4	0.00

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12/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	9625	6	9625	6	0.00
12/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	10661	7	10661	7	0.00
12/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	2014	1	2014	1	1,000.00
12/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	7767	5	7767	5	0.00
12/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	6896	4	6896	4	0.00
12/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	6134	4	6134	4	0.00
12/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	6180	4	6180	4	0.00
12/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	2213	1	2213	1	3,000.00
12/03/2020	2032 On 04-February-21			Bond Future	10.72	91.0125	10.7169	91.0125	0.00
12/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	334	1	334	1	800.00
12/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	1160	2	1160	2	0.00
12/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	738	2	738	2	800.00
12/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	1191	2	1191	2	0.00
12/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	4048	6	4048	6	0.00
12/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	1176	2	1176	2	0.00
12/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	7760	5	7760	5	0.00
12/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	9440	7	9440	7	0.00
12/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	7713	5	7713	5	0.00
12/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	3463	2	3463	2	800.00
12/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	7808	5	7808	5	0.00
12/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	12374	9	12374	9	0.00
12/03/2020	2033 On 07-May-20			Bond Future	96.19	99.0548	96.1915	99.0548	6,993.00
12/03/2020	2033 On 06-August-20			Bond Future	97.93	100.8454	97.9303	100.8454	0.00
12/03/2020	2033 On 05-November-20			Bond Future	98.44	101.4108	98.4442	101.4108	0.00
12/03/2020	2033 On 04-February-21			Bond Future	100.21	103.2266	100.2070	103.2266	0.00
12/03/2020	2037 On 07-May-20			Bond Future	10.81	87.9222	10.8150	87.9222	71,666.00
12/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	29	0	29	0	0.00
12/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	30	0	30	0	0.00
12/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	53	0	53	0	7,500.00
12/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	32	0	32	0	0.00
12/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	213	1	213	1	7,500.00
12/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	8616	6	8616	6	0.00
12/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	5876	3	5876	3	0.00
12/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	8766	6	8766	6	0.00

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12/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	7950	5	7950	5	0.00
12/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	8691	6	8691	6	0.00
12/03/2020	2037 On 06-August-20			Bond Future	10.93	85.2300	10.9323	85.2300	300.00
12/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	545	1	545	1	0.00
12/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	557	1	557	1	0.00
12/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	533	1	533	1	0.00
12/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	7961	5	7961	5	0.00
12/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	7900	5	7900	5	0.00
12/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	7838	5	7838	5	0.00
12/03/2020	2037 On 05-November-20			Bond Future	11.05	86.7199	11.0458	86.7199	0.00
12/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	1294	2	1294	2	0.00
12/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	1256	2	1256	2	0.00
12/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	1275	2	1275	2	0.00
12/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	7142	5	7142	5	0.00
12/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	7038	5	7038	5	0.00
12/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	7090	5	7090	5	0.00
12/03/2020	2037 On 04-February-21			Bond Future	11.17	83.9948	11.1685	83.9948	0.00
12/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	816	2	816	2	72.00
12/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	1996	3	1996	3	0.00
12/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	1828	3	1828	3	0.00
12/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	3259	5	3259	5	0.00
12/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	1849	3	1849	3	0.00
12/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	1869	3	1869	3	0.00
12/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	7659	5	7659	5	0.00
12/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	7371	5	7371	5	72.00
12/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	7757	6	7757	6	0.00
12/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	5288	4	5288	4	72.00
12/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	7708	6	7708	6	0.00
12/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	11227	9	11227	9	0.00
12/03/2020	2038 On 07-May-20			Bond Future	110.30	114.7618	110.3046	114.7618	10,950.00
12/03/2020	2038 On 06-August-20			Bond Future	110.60	115.1414	110.6035	115.1414	0.00
12/03/2020	2038 On 05-November-20			Bond Future	112.56	117.1815	112.5635	117.1815	0.00
12/03/2020	2038 On 04-February-21			Bond Future	112.86	117.5594	112.8587	117.5594	0.00
12/03/2020	2040 On 07-May-20			Bond Future	10.91	90.6267	10.9144	90.6267	54,015.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	47	0	47	0	0.00
12/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	159	1	159	1	2,640.00
12/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	10	0	10	0	2,640.00
12/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	44	0	44	0	0.00
12/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	42	0	42	0	0.00
12/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	79	0	79	0	7,500.00
12/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	281	1	281	1	7,500.00
12/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	9078	6	9078	6	0.00
12/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	5944	3	5944	3	0.00
12/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	8917	6	8917	6	0.00
12/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	8131	5	8131	5	0.00
12/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	10977	8	10977	8	0.00
12/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	7004	4	7004	4	0.00
12/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	8997	6	8997	6	0.00
12/03/2020	2040 On 06-August-20			Bond Future	11.03	87.7321	11.0308	87.7321	600.00
12/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	613	1	613	1	0.00
12/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	2515	4	2515	4	0.00
12/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	627	2	627	2	0.00
12/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	641	2	641	2	0.00
12/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	2320	4	2320	4	0.00
12/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	181	1	181	1	800.00
12/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	684	2	684	2	800.00
12/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	7763	5	7763	5	0.00
12/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	3779	2	3779	2	12,538.00
12/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	4009	2	4009	2	800.00
12/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	11325	8	11325	8	0.00
12/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	8021	5	8021	5	0.00
12/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	8086	5	8086	5	0.00
12/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	7956	5	7956	5	0.00
12/03/2020	2040 On 05-November-20			Bond Future	11.14	89.2658	11.1432	89.2658	0.00
12/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	527	1	527	1	2,000.00
12/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	1282	2	1282	2	2,000.00
12/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	883	2	883	2	2,000.00
12/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	316	1	316	1	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
12/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	1422	3	1422	3	0.00
12/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	6018	9	6018	9	0.00
12/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	1442	3	1442	3	0.00
12/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	1463	3	1463	3	0.00
12/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	5255	8	5255	8	0.00
12/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	2890	2	2890	2	2,000.00
12/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	7419	5	7419	5	0.00
12/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	7364	5	7364	5	0.00
12/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	9260	7	9260	7	0.00
12/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	12782	10	12782	10	0.00
12/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	2374	1	2374	1	2,000.00
12/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	7869	5	7869	5	0.00
12/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	11078	8	11078	8	0.00
12/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	7474	5	7474	5	0.00
12/03/2020	2040 On 04-February-21			Bond Future	11.26	86.3351	11.2644	86.3351	0.00
12/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	6314	9	6314	9	0.00
12/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	1324	2	1324	2	800.00
12/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	2008	3	2008	3	0.00
12/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	585	1	585	1	500.00
12/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	655	1	655	1	800.00
12/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	2030	3	2030	3	0.00
12/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	1645	3	1645	3	500.00
12/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	1985	3	1985	3	0.00
12/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	5632	8	5632	8	0.00
12/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	3637	2	3637	2	500.00
12/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	8947	6	8947	6	0.00
12/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	8080	6	8080	6	0.00
12/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	13901	11	13901	11	0.00
12/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	13300	10	13300	10	0.00
12/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	9936	7	9936	7	0.00
12/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	7976	6	7976	6	0.00
12/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	8028	6	8028	6	0.00
12/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	3243	2	3243	2	800.00
12/03/2020	2044 On 07-May-20			Bond Future	10.96	87.3149	10.9573	87.3149	78,706.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	37	0	37	0	0.00
12/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	1510	3	1510	3	0.00
12/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	42	0	42	0	0.00
12/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	3	0	3	0	100.00
12/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	104	1	104	1	100.00
12/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	2	0	2	0	556.00
12/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	2558	5	2558	5	0.00
12/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	5	0	5	0	129.00
12/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	99	1	99	1	129.00
12/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	40	0	40	0	0.00
12/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	73	0	73	0	556.00
12/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	2270	5	2270	5	0.00
12/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	1829	1	1829	1	556.00
12/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	1629	1	1629	1	100.00
12/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	7545	5	7545	5	0.00
12/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	13682	10	13682	10	0.00
12/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	8091	5	8091	5	0.00
12/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	8976	6	8976	6	0.00
12/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	9058	6	9058	6	0.00
12/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	11971	9	11971	9	0.00
12/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	7622	5	7622	5	0.00
12/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	2563	1	2563	1	129.00
12/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	13045	10	13045	10	0.00
12/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	8894	6	8894	6	0.00
12/03/2020	2044 On 06-August-20			Bond Future	11.07	84.4866	11.0699	84.4866	500.00
12/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	89	0	89	0	602.00
12/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	392	1	392	1	0.00
12/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	530	1	530	1	602.00
12/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	30	0	30	0	140.00
12/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	223	1	223	1	140.00
12/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	413	1	413	1	0.00
12/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	3292	5	3292	5	0.00
12/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	2712	5	2712	5	0.00
12/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	403	1	403	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
12/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	9524	7	9524	7	0.00
12/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	3693	2	3693	2	140.00
12/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	16795	13	16795	13	0.00
12/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	11117	8	11117	8	0.00
12/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	9451	7	9451	7	0.00
12/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	3152	2	3152	2	602.00
12/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	9597	7	9597	7	0.00
12/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	8745	6	8745	6	0.00
12/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	13619	10	13619	10	0.00
12/03/2020	2044 On 05-November-20			Bond Future	11.18	85.9635	11.1784	85.9635	0.00
12/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	496	1	496	1	1,815.00
12/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	796	2	796	2	0.00
12/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	4697	7	4697	7	0.00
12/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	1470	3	1470	3	0.00
12/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	810	2	810	2	568.00
12/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	1512	3	1512	3	0.00
12/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	4899	7	4899	7	0.00
12/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	3489	5	3489	5	0.00
12/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	195	1	195	1	568.00
12/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	917	2	917	2	525.00
12/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	216	1	216	1	525.00
12/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	3887	6	3887	6	0.00
12/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	74	0	74	0	1,815.00
12/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	886	2	886	2	1,815.00
12/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	1491	3	1491	3	0.00
12/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	7504	5	7504	5	0.00
12/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	9509	7	9509	7	0.00
12/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	14649	11	14649	11	0.00
12/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	7448	5	7448	5	0.00
12/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	9379	7	9379	7	0.00
12/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	3944	2	3944	2	1,815.00
12/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	3212	2	3212	2	1,815.00
12/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	18893	15	18893	15	0.00
12/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	11608	9	11608	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	4304	3	4304	3	525.00
12/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	15079	12	15079	12	0.00
12/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	9908	7	9908	7	0.00
12/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	7561	5	7561	5	0.00
12/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	3341	2	3341	2	568.00
12/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	9841	7	9841	7	0.00
12/03/2020	2044 On 04-February-21			Bond Future	11.30	83.0997	11.2953	83.0997	0.00
12/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	1852	3	1852	3	0.00
12/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	1896	3	1896	3	0.00
12/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	1253	2	1253	2	0.00
12/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	3087	5	3087	5	0.00
12/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	1725	3	1725	3	0.00
12/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	724	1	724	1	405.00
12/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	1874	3	1874	3	0.00
12/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	8981	7	8981	7	405.00
12/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	13112	10	13112	10	0.00
12/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	6241	4	6241	4	405.00
12/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	8589	6	8589	6	0.00
12/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	8644	6	8644	6	0.00
12/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	10487	8	10487	8	0.00
12/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	8534	6	8534	6	0.00
12/03/2020	2046 On 07-May-20			Bond Future	97.49	103.8419	97.4948	103.8419	14,000.00
12/03/2020	2046 On 06-August-20			Bond Future	99.26	105.7190	99.2573	105.7190	0.00
12/03/2020	2046 On 05-November-20			Bond Future	99.22	105.7957	99.2195	105.7957	0.00
12/03/2020	2046 On 04-February-21			Bond Future	101.00	107.6898	100.9959	107.6898	0.00
12/03/2020	2050 On 07-May-20			Bond Future	99.62	107.2682	99.6185	107.2682	12,944.00
12/03/2020	2050 On 06-August-20			Bond Future	99.54	107.3262	99.5382	107.3262	0.00
12/03/2020	2050 On 05-November-20			Bond Future	101.30	109.2281	101.3021	109.2281	0.00
12/03/2020	2050 On 04-February-21			Bond Future	101.19	109.2624	101.1947	109.2624	0.00
12/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	AL37 On 07-May-20			Index Future	682.53	699.7560	682.5270	699.7560	0.00
12/03/2020	AL37 On 06-August-20			Index Future	694.57	712.0980	694.5660	712.0980	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
12/03/2020	AL37 On 05-November-20			Index Future	706.85	724.6890	706.8470	724.6890	0.00
12/03/2020	AL37 On 04-February-21			Index Future	719.35	737.5020	719.3460	737.5020	0.00
12/03/2020	AL7T On 07-May-20			Index Future	765.93	795.0920	765.9290	795.0920	0.00
12/03/2020	AL7T On 06-August-20			Index Future	779.44	809.1160	779.4390	809.1160	0.00
12/03/2020	AL7T On 05-November-20			Index Future	793.22	823.4220	793.2210	823.4220	0.00
12/03/2020	AL7T On 04-February-21			Index Future	807.25	837.9800	807.2470	837.9800	0.00
12/03/2020	ALBI On 07-May-20			Index Future	684.47	707.6010	684.4730	707.6010	214.00
12/03/2020	ALBI On 06-August-20			Index Future	696.55	720.0820	696.5460	720.0820	0.00
12/03/2020	ALBI On 05-November-20			Index Future	708.86	732.8140	708.8630	732.8140	0.00
12/03/2020	ALBI On 04-February-21			Index Future	721.40	745.7700	721.3970	745.7700	0.00
12/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C226 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
12/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2020	ES33 On 07-May-20			Bond Future	11.77	75.3844	11.7722	75.3844	350.00
12/03/2020	ES33 On 06-August-20			Bond Future	11.93	76.7285	11.9298	76.7285	0.00
12/03/2020	ES33 On 05-November-20			Bond Future	12.09	74.2793	12.0937	74.2793	0.00
12/03/2020	ES33 On 04-February-21			Bond Future	12.27	75.5916	12.2716	75.5916	0.00
12/03/2020	ES42 On 07-May-20			Bond Future	12.10	75.7916	12.1036	75.7916	4,919.00
12/03/2020	ES42 On 06-August-20			Bond Future	12.26	77.1430	12.2571	77.1430	0.00
12/03/2020	ES42 On 05-November-20			Bond Future	12.42	74.2286	12.4163	74.2286	0.00
12/03/2020	ES42 On 04-February-21			Bond Future	12.58	75.5394	12.5831	75.5394	0.00
12/03/2020	GOVI On 07-May-20			GOVI	676.52	699.5430	676.5210	699.5430	1,179.00
12/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	434690	20	434690	20	0.00
12/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	434790	20	434790	20	0.00
12/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	434590	20	434590	20	0.00
12/03/2020	GOVI On 06-August-20			GOVI	688.45	711.8820	688.4540	711.8820	0.00
12/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	396760	16	396760	16	0.00
12/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	396660	16	396660	16	0.00
12/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	396860	16	396860	16	0.00
12/03/2020	GOVI On 05-November-20			GOVI	700.63	724.4690	700.6280	724.4690	0.00
12/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	372220	13	372220	13	0.00
12/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	372020	13	372020	13	0.00
12/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	372120	13	372120	13	0.00
12/03/2020	GOVI On 04-February-21			GOVI	713.02	737.2780	713.0160	737.2780	0.00
12/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
12/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	379240	14	379240	14	0.00
12/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	379340	14	379340	14	0.00
12/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	379440	14	379440	14	0.00
12/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2020	IGOV On 07-May-20			Index Future	251.91	258.7550	251.9060	258.7550	1,009.00
12/03/2020	IGOV On 06-August-20			Index Future	256.41	263.3820	256.4110	263.3820	0.00
12/03/2020	IGOV On 05-November-20			Index Future	261.01	268.1010	261.0060	268.1010	0.00
12/03/2020	IGOV On 04-February-21			Index Future	265.68	272.9020	265.6800	272.9020	0.00
12/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
12/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9900	101.9600	101.9900	0.00
12/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
12/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.12	95.1700	95.1200	95.1700	0.00
12/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.95	93.9900	93.9500	93.9900	0.00
12/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.74	92.7400	92.7400	92.7400	0.00
12/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.52	92.4700	92.5200	92.4700	0.00
12/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.39	94.2900	94.3900	94.2900	51.00
12/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.22	94.1100	94.2200	94.1100	0.00
12/03/2020	IS05 On 21-June-22			Interest Rate Swap	95.13	94.9400	95.1300	94.9400	0.00
12/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.86	98.5400	98.8600	98.5400	0.00
12/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.94	99.4700	99.9400	99.4700	0.00
12/03/2020	IS05 On 22-March-23			Interest Rate Swap	93.03	92.4200	93.0300	92.4200	0.00
12/03/2020	IS05 On 20-June-23			Interest Rate Swap	99.01	98.2800	99.0100	98.2800	0.00
12/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
12/03/2020	IS10 On 17-December-25			Interest Rate Swap	90.21	88.3900	90.2100	88.3900	0.00
12/03/2020	IS10 On 16-March-26			Interest Rate Swap	87.09	85.1600	87.0900	85.1600	0.00
12/03/2020	IS10 On 15-June-26			Interest Rate Swap	85.78	83.7600	85.7800	83.7600	0.00
12/03/2020	IS10 On 21-September-26			Interest Rate Swap	88.03	85.9300	88.0300	85.9300	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
12/03/2020	IS10 On 21-December-26			Interest Rate Swap	91.98	89.8300	91.9800	89.8300	0.00
12/03/2020	IS10 On 15-March-27			Interest Rate Swap	90.53	88.3000	90.5300	88.3000	0.00
12/03/2020	IS10 On 21-June-27			Interest Rate Swap	92.73	90.4200	92.7300	90.4200	0.00
12/03/2020	IS10 On 20-September-27			Interest Rate Swap	98.36	96.0200	98.3600	96.0200	0.00
12/03/2020	IS10 On 20-December-27			Interest Rate Swap	98.79	96.3700	98.7900	96.3700	0.00
12/03/2020	IS10 On 22-March-28			Interest Rate Swap	92.18	89.6500	92.1800	89.6500	0.00
12/03/2020	IS10 On 20-June-28			Interest Rate Swap	99.65	97.1300	99.6500	97.1300	0.00
12/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
12/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2020	R023 On 07-May-20			Bond Future	6.36	105.4896	6.3554	105.4896	65,584.00
12/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1471	2	1471	2	0.00
12/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1448	2	1448	2	0.00
12/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1494	2	1494	2	0.00
12/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	77	0	77	0	0.00
12/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	74	0	74	0	0.00
12/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	72	0	72	0	0.00
12/03/2020	R023 On 06-August-20			Bond Future	6.26	107.3705	6.2601	107.3705	0.00
12/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2439	3	2439	3	0.00
12/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2480	3	2480	3	0.00
12/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2459	3	2459	3	0.00
12/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	92	0	92	0	0.00
12/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	95	0	95	0	0.00
12/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	97	0	97	0	0.00
12/03/2020	R023 On 05-November-20			Bond Future	6.16	105.3194	6.1585	105.3194	0.00
12/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	2854	3	2854	3	0.00
12/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	2835	3	2835	3	0.00
12/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	2873	3	2873	3	0.00
12/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	86	0	86	0	0.00
12/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	85	0	85	0	0.00
12/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	83	0	83	0	0.00
12/03/2020	R023 On 04-February-21			Bond Future	6.03	107.1805	6.0339	107.1805	0.00
12/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1105	1	1105	1	0.00
12/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1132	1	1132	1	0.00
12/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1118	1	1118	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
12/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	545	0	545	0	0.00
12/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	551	0	551	0	0.00
12/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	539	0	539	0	0.00
12/03/2020	R035 On 07-May-20			Bond Future	10.61	92.2914	10.6105	92.2914	118,277.00
12/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	5	0	5	0	5,000.00
12/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	43	0	43	0	0.00
12/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	246	1	246	1	7,500.00
12/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	168	1	168	1	5,000.00
12/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	45	0	45	0	0.00
12/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	1756	4	1756	4	0.00
12/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	2430	5	2430	5	0.00
12/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	48	0	48	0	0.00
12/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	66	0	66	0	7,500.00
12/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	189	1	189	1	3,530.00
12/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	7	0	7	0	3,530.00
12/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	10383	7	10383	7	0.00
12/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	8028	5	8028	5	0.00
12/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	7592	5	7592	5	0.00
12/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	6204	3	6204	3	0.00
12/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	8175	5	8175	5	0.00
12/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	5550	3	5550	3	0.00
12/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	6005	3	6005	3	0.00
12/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	1505	1	1505	1	5,000.00
12/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	2027	1	2027	1	3,530.00
12/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	8102	5	8102	5	0.00
12/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	10934	8	10934	8	0.00
12/03/2020	R035 On 06-August-20			Bond Future	10.72	93.9369	10.7212	93.9369	410.00
12/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	95	0	95	0	500.00
12/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	74	0	74	0	24,761.00
12/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	843	2	843	2	0.00
12/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	487	1	487	1	500.00
12/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	2031	4	2031	4	0.00
12/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	859	2	859	2	0.00
12/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	34	0	34	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	826	2	826	2	0.00
12/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	6282	4	6282	4	0.00
12/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	14507	11	14507	11	0.00
12/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	6392	4	6392	4	0.00
12/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	3836	2	3836	2	500.00
12/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	12525	9	12525	9	0.00
12/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	6337	4	6337	4	0.00
12/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	7800	5	7800	5	0.00
12/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	11833	9	11833	9	0.00
12/03/2020	R035 On 05-November-20			Bond Future	10.84	91.0806	10.8381	91.0806	0.00
12/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	2003	4	2003	4	0.00
12/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	2028	4	2028	4	0.00
12/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	1978	4	1978	4	0.00
12/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	5408	3	5408	3	0.00
12/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	5365	3	5365	3	0.00
12/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	5322	3	5322	3	0.00
12/03/2020	R035 On 04-February-21			Bond Future	10.97	92.6898	10.9654	92.6898	0.00
12/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	1925	3	1925	3	0.00
12/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	1758	3	1758	3	0.00
12/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	1738	3	1738	3	0.00
12/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	1718	3	1718	3	0.00
12/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	4847	7	4847	7	0.00
12/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	7806	6	7806	6	0.00
12/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	7855	6	7855	6	0.00
12/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	7368	5	7368	5	650.00
12/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	3757	2	3757	2	650.00
12/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	7756	6	7756	6	0.00
12/03/2020	R186 On 07-May-20			Bond Future	8.73	115.7524	8.7312	115.7524	87,069.00
12/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	176	1	176	1	0.00
12/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	719	2	719	2	0.00
12/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	1881	4	1881	4	0.00
12/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	183	1	183	1	0.00
12/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	82	1	82	1	0.00
12/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	365	2	365	2	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
12/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	17	0	17	0	0.00
12/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	169	1	169	1	0.00
12/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	3689	2	3689	2	0.00
12/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	6129	3	6129	3	0.00
12/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	850	0	850	0	0.00
12/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	3595	1	3595	1	0.00
12/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	4531	2	4531	2	2,500.00
12/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	2752	1	2752	1	0.00
12/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	1933	1	1933	1	23,172.00
12/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	3642	1	3642	1	0.00
12/03/2020	R186 On 06-August-20			Bond Future	8.82	112.5134	8.8158	112.5134	1,870.00
12/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	884	2	884	2	0.00
12/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	697	2	697	2	0.00
12/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	901	2	901	2	0.00
12/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	867	2	867	2	0.00
12/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	3193	2	3193	2	0.00
12/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	3594	2	3594	2	3,150.00
12/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	3123	1	3123	1	0.00
12/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	3158	1	3158	1	0.00
12/03/2020	R186 On 05-November-20			Bond Future	8.90	114.4806	8.9049	114.4806	0.00
12/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	1579	3	1579	3	0.00
12/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	1557	3	1557	3	0.00
12/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	1535	3	1535	3	0.00
12/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	968	2	968	2	3,500.00
12/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	3224	5	3224	5	0.00
12/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	379	1	379	1	3,500.00
12/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	3754	2	3754	2	0.00
12/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	1517	1	1517	1	3,500.00
12/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	5709	3	5709	3	0.00
12/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	2803	1	2803	1	0.00
12/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	2830	1	2830	1	0.00
12/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	2776	1	2776	1	0.00
12/03/2020	R186 On 04-February-21			Bond Future	9.00	111.2019	9.0046	111.2019	0.00
12/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	888	2	888	2	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
12/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	901	2	901	2	0.00
12/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	914	2	914	2	0.00
12/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	4939	3	4939	3	0.00
12/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	4903	3	4903	3	0.00
12/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	4974	3	4974	3	0.00
12/03/2020	R197 On 07-May-20			Bond Future	305.62	308.0861	305.6217	308.0861	2,507.00
12/03/2020	R197 On 06-August-20			Bond Future	303.35	305.8590	303.3503	305.8590	0.00
12/03/2020	R197 On 05-November-20			Bond Future	308.73	311.2786	308.7259	311.2786	0.00
12/03/2020	R197 On 04-February-21			Bond Future	306.26	308.8531	306.2551	308.8531	0.00
12/03/2020	R202 On 07-May-20			Bond Future	218.21	224.6564	218.2063	224.6564	8,506.00
12/03/2020	R202 On 06-August-20			Bond Future	218.01	224.5764	218.0098	224.5764	0.00
12/03/2020	R202 On 05-November-20			Bond Future	221.87	228.5560	221.8732	228.5560	0.00
12/03/2020	R202 On 04-February-21			Bond Future	221.60	228.3996	221.5977	228.3996	0.00
12/03/2020	R208 On 07-May-20			Bond Future	5.79	101.4874	5.7929	101.4874	18,032.00
12/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
12/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
12/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
12/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	849	1	849	1	0.00
12/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	858	1	858	1	0.00
12/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	840	1	840	1	0.00
12/03/2020	R208 On 06-August-20			Bond Future	5.24	103.2969	5.2408	103.2969	0.00
12/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	238	0	238	0	0.00
12/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	243	0	243	0	0.00
12/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	233	0	233	0	0.00
12/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	41	0	41	0	0.00
12/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	40	0	40	0	0.00
12/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	39	0	39	0	0.00
12/03/2020	R208 On 05-November-20			Bond Future	4.01	101.7013	4.0104	101.7013	0.00
12/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	312	0	312	0	0.00
12/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	308	0	308	0	0.00
12/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	305	0	305	0	0.00
12/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	11	0	11	0	0.00
12/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	11	0	11	0	0.00
12/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	11	0	11	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
12/03/2020	R209 On 07-May-20			Bond Future	10.67	70.0474	10.6725	70.0474	72,064.00
12/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	38	0	38	0	0.00
12/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	42	0	42	0	0.00
12/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	40	0	40	0	0.00
12/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	7418	5	7418	5	0.00
12/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	7355	5	7355	5	0.00
12/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	7482	5	7482	5	0.00
12/03/2020	R209 On 06-August-20			Bond Future	10.78	71.2964	10.7766	71.2964	200.00
12/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
12/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
12/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
12/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	41017	38	41017	38	0.00
12/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	41125	38	41125	38	0.00
12/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	40908	38	40908	38	0.00
12/03/2020	R209 On 05-November-20			Bond Future	10.88	69.3931	10.8830	69.3931	0.00
12/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	1068	2	1068	2	0.00
12/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	1099	2	1099	2	0.00
12/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	1083	2	1083	2	0.00
12/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	6114	4	6114	4	0.00
12/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	6069	4	6069	4	0.00
12/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	6159	4	6159	4	0.00
12/03/2020	R209 On 04-February-21			Bond Future	11.00	70.6191	10.9958	70.6191	0.00
12/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	1587	3	1587	3	0.00
12/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	1605	3	1605	3	0.00
12/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	1570	3	1570	3	0.00
12/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	6651	5	6651	5	0.00
12/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	6609	5	6609	5	0.00
12/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	6568	5	6568	5	0.00
12/03/2020	R210 On 07-May-20			Bond Future	184.11	184.2430	184.1118	184.2430	1,935.00
12/03/2020	R210 On 06-August-20			Bond Future	187.44	187.5735	187.4401	187.5735	0.00
12/03/2020	R210 On 05-November-20			Bond Future	188.04	188.1740	188.0385	188.1740	0.00
12/03/2020	R210 On 04-February-21			Bond Future	191.41	191.5428	191.4051	191.5428	0.00
12/03/2020	R212 On 07-May-20			Bond Future	163.97	164.6620	163.9736	164.6620	6,719.00
12/03/2020	R212 On 06-August-20			Bond Future	164.64	165.3428	164.6420	165.3428	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
12/03/2020	R212 On 05-November-20			Bond Future	167.56	168.2726	167.5596	168.2726	0.00
12/03/2020	R212 On 04-February-21			Bond Future	168.23	168.9556	168.2300	168.9556	0.00
12/03/2020	R213 On 07-May-20			Bond Future	10.11	84.5189	10.1112	84.5189	15,444.00
12/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	44	0	44	0	0.00
12/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	48	0	48	0	0.00
12/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	46	0	46	0	0.00
12/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	6578	4	6578	4	0.00
12/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	6458	4	6458	4	0.00
12/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	6518	4	6518	4	0.00
12/03/2020	R213 On 06-August-20			Bond Future	10.21	86.0259	10.2147	86.0259	300.00
12/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	539	1	539	1	0.00
12/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	562	2	562	2	0.00
12/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	551	2	551	2	0.00
12/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	5769	3	5769	3	0.00
12/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	5721	3	5721	3	0.00
12/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	5817	3	5817	3	0.00
12/03/2020	R213 On 05-November-20			Bond Future	10.33	83.9817	10.3256	83.9817	0.00
12/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	1153	2	1153	2	0.00
12/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	1170	2	1170	2	0.00
12/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	1187	3	1187	3	0.00
12/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	5148	3	5148	3	0.00
12/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	5228	3	5228	3	0.00
12/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	5188	3	5188	3	0.00
12/03/2020	R213 On 04-February-21			Bond Future	10.45	85.4656	10.4472	85.4656	0.00
12/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	1104	2	1104	2	0.00
12/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	1090	2	1090	2	0.00
12/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	1075	2	1075	2	0.00
12/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	6841	4	6841	4	0.00
12/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	6884	5	6884	5	0.00
12/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	6798	4	6798	4	0.00
12/03/2020	R214 On 07-May-20			Bond Future	10.85	68.5397	10.8497	68.5397	20,587.00
12/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	73	0	73	0	0.00
12/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	76	0	76	0	0.00
12/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	69	0	69	0	0.00

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12/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	8	0	8	0	1,250.00
12/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	138	1	138	1	1,250.00
12/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	1211	3	1211	3	0.00
12/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	5970	4	5970	4	0.00
12/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	6978	4	6978	4	0.00
12/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	10013	7	10013	7	0.00
12/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	2324	1	2324	1	1,250.00
12/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	6913	4	6913	4	0.00
12/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	6848	4	6848	4	0.00
12/03/2020	R214 On 06-August-20			Bond Future	10.95	69.7617	10.9502	69.7617	300.00
12/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	590	1	590	1	0.00
12/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	602	1	602	1	0.00
12/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	614	1	614	1	0.00
12/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	6488	4	6488	4	0.00
12/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	6595	4	6595	4	0.00
12/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	6541	4	6541	4	0.00
12/03/2020	R214 On 05-November-20			Bond Future	11.06	67.6865	11.0552	67.6865	0.00
12/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	1272	2	1272	2	0.00
12/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	1290	2	1290	2	0.00
12/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	1254	2	1254	2	0.00
12/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	6109	4	6109	4	0.00
12/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	6064	4	6064	4	0.00
12/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	6019	4	6019	4	0.00
12/03/2020	R214 On 04-February-21			Bond Future	11.17	68.8824	11.1686	68.8824	0.00
12/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	1742	3	1742	3	0.00
12/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	1780	3	1780	3	0.00
12/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	1761	3	1761	3	0.00
12/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	6739	5	6739	5	0.00
12/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	6696	5	6696	5	0.00
12/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	6782	5	6782	5	0.00
12/03/2020	R248 On 07-May-20			Bond Future	10.94	86.2308	10.9419	86.2308	91,766.00
12/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	35	0	35	0	0.00
12/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	1237	3	1237	3	0.00
12/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	39	0	39	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
12/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	284	1	284	1	0.00
12/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	22	0	22	0	300.00
12/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	37	0	37	0	0.00
12/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	9244	6	9244	6	0.00
12/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	5961	3	5961	3	300.00
12/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	10019	7	10019	7	0.00
12/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	9329	6	9329	6	0.00
12/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	3014	1	3014	1	300.00
12/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	9160	6	9160	6	0.00
12/03/2020	R248 On 06-August-20			Bond Future	11.05	87.7683	11.0463	87.7683	400.00
12/03/2020	R248 On 06-August-20	10.85	Call	Bond Future	2557	0	2557	0	640.00
12/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	66	0	66	0	20,640.00
12/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	864	2	864	2	0.00
12/03/2020	R248 On 06-August-20	10.35	Call	Bond Future	1192	0	1192	0	640.00
12/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	899	2	899	2	0.00
12/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	29	0	29	0	3,000.00
12/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	881	2	881	2	0.00
12/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	7378	5	7378	5	0.00
12/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	7315	5	7315	5	0.00
12/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	17212	14	17212	14	0.00
12/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	7442	5	7442	5	0.00
12/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	14823	11	14823	11	0.00
12/03/2020	R248 On 06-August-20	10.85	Put	Bond Future	3969	0	3969	0	0.00
12/03/2020	R248 On 06-August-20	10.35	Put	Bond Future	6406	0	6406	0	0.00
12/03/2020	R248 On 05-November-20			Bond Future	11.16	84.8674	11.1554	84.8674	0.00
12/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	952	2	952	2	0.00
12/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	936	2	936	2	0.00
12/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	920	2	920	2	0.00
12/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	9508	7	9508	7	0.00
12/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	9576	7	9576	7	0.00
12/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	9441	7	9441	7	0.00
12/03/2020	R248 On 04-February-21			Bond Future	11.27	86.3668	11.2733	86.3668	0.00
12/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	2175	4	2175	4	0.00
12/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	2200	4	2200	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
12/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	2224	4	2224	4	0.00
12/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	7989	6	7989	6	0.00
12/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	8096	6	8096	6	0.00
12/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	8042	6	8042	6	0.00