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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	2025 On 07-May-20			Bond Future	136.94	136.9368	136.9368	136.9368	0.00
12/05/2020	2025 On 06-August-20			Bond Future	136.61	136.7128	136.6111	136.7128	3,096.00
12/05/2020	2025 On 05-November-20			Bond Future	138.34	138.4974	138.3377	138.4974	0.00
12/05/2020	2025 On 04-February-21			Bond Future	138.58	138.8403	138.5766	138.8403	0.00
12/05/2020	2025 On 06-May-21			Bond Future	140.39	140.6412	140.3893	140.6412	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
12/05/2020	2029 On 07-May-20			Bond Future	99.82	99.8151	99.8151	99.8151	0.00
12/05/2020	2029 On 06-August-20			Bond Future	99.70	100.2429	99.6962	100.2429	4,982.00
12/05/2020	2029 On 05-November-20			Bond Future	99.82	100.4137	99.8191	100.4137	0.00
12/05/2020	2029 On 04-February-21			Bond Future	101.09	101.7670	101.0905	101.7670	0.00
12/05/2020	2029 On 06-May-21			Bond Future	101.26	101.9357	101.2615	101.9357	0.00
12/05/2020	2030 On 07-May-20			Bond Future	9.41	93.3652	9.4100	93.3652	0.00
12/05/2020	2030 On 06-August-20			Bond Future	9.48	90.3427	9.4840	90.3427	120,576.00
12/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1553	1	1553	1	0.00
12/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	5934	0	5934	0	0.00
12/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	500	0	500	0	800.00
12/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1472	1	1472	1	450.00
12/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1125	1	1125	1	800.00
12/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1595	1	1595	1	0.00
12/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	9761	9	9761	9	0.00
12/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	4303	4	4303	4	470.00
12/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	7262	7	7262	7	470.00
12/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	2364	2	2364	2	0.00
12/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	7488	7	7488	7	0.00
12/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	4496	4	4496	4	0.00
12/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	3402	3	3402	3	450.00
12/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1574	1	1574	1	0.00
12/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	10767	10	10767	10	0.00
12/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	5133	5	5133	5	650.00
12/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	8035	7	8035	7	0.00
12/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	638	1	638	1	323.00
12/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1794	2	1794	2	323.00
12/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	6570	7	6570	7	0.00
12/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	463	1	463	1	650.00
12/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	537	1	537	1	0.00
12/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3456	4	3456	4	0.00
12/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	176	0	176	0	650.00
12/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	3831	4	3831	4	0.00
12/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2735	3	2735	3	800.00
12/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	3793	4	3793	4	0.00

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12/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	260	0	260	0	0.00
12/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1058	1	1058	1	0.00
12/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1382	2	1382	2	0.00
12/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1880	2	1880	2	0.00
12/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1298	2	1298	2	0.00
12/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	833	0	833	0	5,000.00
12/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7317	8	7317	8	0.00
12/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	4830	5	4830	5	0.00
12/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	572	1	572	1	0.00
12/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4028	5	4028	5	0.00
12/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	3870	4	3870	4	0.00
12/05/2020	2030 On 05-November-20			Bond Future	9.65	91.5038	9.6532	91.5038	0.00
12/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1701	1	1701	1	3,000.00
12/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3402	3	3402	3	0.00
12/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2048	2	2048	2	1,000.00
12/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	979	1	979	1	1,000.00
12/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1505	1	1505	1	3,000.00
12/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2793	2	2793	2	0.00
12/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4790	4	4790	4	0.00
12/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	733	1	733	1	3,000.00
12/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2818	3	2818	3	0.00
12/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1002	1	1002	1	14,160.00
12/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1719	2	1719	2	14,160.00
12/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	4144	4	4144	4	0.00
12/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2438	2	2438	2	3,000.00
12/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	6238	6	6238	6	0.00
12/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	2028	2	2028	2	15,947.00
12/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5870	5	5870	5	0.00
12/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2843	3	2843	3	0.00
12/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1215	1	1215	1	15,947.00
12/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	5622	6	5622	6	0.00
12/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	4281	5	4281	5	0.00
12/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1796	2	1796	2	3,000.00
12/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	7827	8	7827	8	0.00

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12/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	6324	7	6324	7	0.00
12/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	4346	5	4346	5	0.00
12/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	6895	7	6895	7	0.00
12/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	4858	5	4858	5	0.00
12/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	8670	9	8670	9	0.00
12/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2992	3	2992	3	14,160.00
12/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1956	2	1956	2	15,947.00
12/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2541	3	2541	3	1,000.00
12/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	4313	5	4313	5	0.00
12/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	10043	11	10043	11	0.00
12/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	5582	6	5582	6	0.00
12/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	3645	4	3645	4	3,000.00
12/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	8772	9	8772	9	0.00
12/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	6367	7	6367	7	0.00
12/05/2020	2030 On 04-February-21			Bond Future	9.84	88.7114	9.8393	88.7114	0.00
12/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1267	1	1267	1	1,000.00
12/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2514	2	2514	2	0.00
12/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2418	2	2418	2	1,000.00
12/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1255	1	1255	1	800.00
12/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2494	2	2494	2	0.00
12/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2475	2	2475	2	0.00
12/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1959	2	1959	2	800.00
12/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	5220	5	5220	5	0.00
12/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	3282	4	3282	4	1,800.00
12/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	7510	8	7510	8	0.00
12/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	6452	7	6452	7	0.00
12/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	9813	10	9813	10	0.00
12/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6298	7	6298	7	0.00
12/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6337	7	6337	7	0.00
12/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6260	7	6260	7	0.00
12/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	9764	10	9764	10	0.00
12/05/2020	2030 On 06-May-21			Bond Future	10.03	89.8425	10.0337	89.8425	0.00
12/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6959	7	6959	7	0.00
12/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2809	3	2809	3	700.00

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12/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	10230	10	10230	10	0.00
12/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	10264	10	10264	10	0.00
12/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4870	5	4870	5	0.00
12/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	10297	10	10297	10	0.00
12/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1991	2	1991	2	0.00
12/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	7642	8	7642	8	0.00
12/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2018	2	2018	2	0.00
12/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2004	2	2004	2	0.00
12/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4836	5	4836	5	700.00
12/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3328	4	3328	4	700.00
12/05/2020	2032 On 07-May-20			Bond Future	10.13	88.1354	10.1250	88.1354	0.00
12/05/2020	2032 On 06-August-20			Bond Future	10.19	89.2232	10.1885	89.2232	98,755.00
12/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1997	2	1997	2	0.00
12/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1033	1	1033	1	0.00
12/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1049	1	1049	1	0.00
12/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	330	0	330	0	800.00
12/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	804	1	804	1	800.00
12/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1065	1	1065	1	0.00
12/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	5613	6	5613	6	0.00
12/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	5712	6	5712	6	0.00
12/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	9486	10	9486	10	0.00
12/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	6543	7	6543	7	0.00
12/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	5662	6	5662	6	0.00
12/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	3722	4	3722	4	800.00
12/05/2020	2032 On 05-November-20			Bond Future	10.37	86.2188	10.3706	86.2188	0.00
12/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2268	2	2268	2	0.00
12/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	6344	6	6344	6	0.00
12/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	6000	6	6000	6	0.00
12/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1174	1	1174	1	3,000.00
12/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1969	2	1969	2	3,000.00
12/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1666	1	1666	1	1,000.00
12/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2291	2	2291	2	0.00
12/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	967	1	967	1	1,000.00
12/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2246	2	2246	2	0.00

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12/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6048	7	6048	7	0.00
12/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9141	10	9141	10	0.00
12/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10084	11	10084	11	0.00
12/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2264	3	2264	3	1,000.00
12/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7453	8	7453	8	0.00
12/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5967	6	5967	6	0.00
12/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	6661	7	6661	7	0.00
12/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6007	6	6007	6	0.00
12/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2423	3	2423	3	3,000.00
12/05/2020	2032 On 04-February-21			Bond Future	10.57	87.3627	10.5657	87.3627	0.00
12/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1061	1	1061	1	800.00
12/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2220	2	2220	2	0.00
12/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2256	2	2256	2	0.00
12/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1694	2	1694	2	800.00
12/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5315	5	5315	5	0.00
12/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2238	2	2238	2	0.00
12/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7954	8	7954	8	0.00
12/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7909	8	7909	8	0.00
12/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	9528	10	9528	10	0.00
12/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3862	4	3862	4	800.00
12/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7999	8	7999	8	0.00
12/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12232	13	12232	13	0.00
12/05/2020	2032 On 06-May-21			Bond Future	10.77	84.3277	10.7656	84.3277	0.00
12/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9802	9	9802	9	0.00
12/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9839	9	9839	9	0.00
12/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9765	9	9765	9	0.00
12/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2705	3	2705	3	0.00
12/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2692	3	2692	3	0.00
12/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2680	3	2680	3	0.00
12/05/2020	2033 On 07-May-20			Bond Future	98.55	98.5534	98.5534	98.5534	0.00
12/05/2020	2033 On 06-August-20			Bond Future	97.66	99.6485	97.6631	99.6485	11,410.00
12/05/2020	2033 On 05-November-20			Bond Future	97.68	99.7362	97.6849	99.7362	0.00
12/05/2020	2033 On 04-February-21			Bond Future	98.93	101.0802	98.9291	101.0802	0.00
12/05/2020	2033 On 06-May-21			Bond Future	98.99	101.1619	98.9938	101.1619	0.00

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12/05/2020	2037 On 07-May-20			Bond Future	10.98	83.5489	10.9800	83.5489	0.00
12/05/2020	2037 On 06-August-20			Bond Future	11.04	80.6392	11.0371	80.6392	87,884.00
12/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	600	1	600	1	0.00
12/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	590	1	590	1	0.00
12/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	610	1	610	1	0.00
12/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	8693	9	8693	9	0.00
12/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	8629	9	8629	9	0.00
12/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	8566	9	8566	9	0.00
12/05/2020	2037 On 05-November-20			Bond Future	11.22	81.6764	11.2200	81.6764	0.00
12/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1726	2	1726	2	0.00
12/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1692	2	1692	2	0.00
12/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1709	2	1709	2	0.00
12/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	8675	9	8675	9	0.00
12/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8568	9	8568	9	0.00
12/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	8621	9	8621	9	0.00
12/05/2020	2037 On 04-February-21			Bond Future	11.42	78.5038	11.4185	78.5038	0.00
12/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1269	1	1269	1	72.00
12/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6862	7	6862	7	300.00
12/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2184	2	2184	2	0.00
12/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13454	13	13454	13	0.00
12/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3396	3	3396	3	0.00
12/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2329	2	2329	2	0.00
12/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6618	6	6618	6	0.00
12/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2202	2	2202	2	0.00
12/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2576	2	2576	2	240.00
12/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2220	2	2220	2	0.00
12/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9550	10	9550	10	0.00
12/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3777	4	3777	4	240.00
12/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8601	9	8601	9	0.00
12/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	9653	10	9653	10	0.00
12/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1150	1	1150	1	300.00
12/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6965	7	6965	7	72.00
12/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9243	10	9243	10	72.00
12/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9601	10	9601	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13220	14	13220	14	0.00
12/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3622	4	3622	4	0.00
12/05/2020	2037 On 06-May-21			Bond Future	11.62	79.5050	11.6226	79.5050	0.00
12/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8495	8	8495	8	0.00
12/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8531	8	8531	8	0.00
12/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8566	8	8566	8	0.00
12/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3978	4	3978	4	0.00
12/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3960	4	3960	4	0.00
12/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3997	4	3997	4	0.00
12/05/2020	2038 On 07-May-20			Bond Future	112.80	112.7977	112.7977	112.7977	0.00
12/05/2020	2038 On 06-August-20			Bond Future	108.34	109.2046	108.3366	109.2046	11,276.00
12/05/2020	2038 On 05-November-20			Bond Future	109.71	110.6307	109.7060	110.6307	0.00
12/05/2020	2038 On 04-February-21			Bond Future	109.39	110.4079	109.3898	110.4079	0.00
12/05/2020	2038 On 06-May-21			Bond Future	110.82	111.8402	110.8209	111.8402	0.00
12/05/2020	2040 On 07-May-20			Bond Future	11.11	85.7521	11.1100	85.7521	0.00
12/05/2020	2040 On 06-August-20			Bond Future	11.17	82.5733	11.1700	82.5733	52,528.00
12/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	582	1	582	1	0.00
12/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	593	1	593	1	0.00
12/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	603	1	603	1	0.00
12/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2148	2	2148	2	0.00
12/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3533	3	3533	3	0.00
12/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	238	0	238	0	800.00
12/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	637	1	637	1	800.00
12/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1973	2	1973	2	0.00
12/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	8667	9	8667	9	0.00
12/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12333	13	12333	13	0.00
12/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	4614	5	4614	5	800.00
12/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8938	9	8938	9	0.00
12/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4363	5	4363	5	12,538.00
12/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2927	3	2927	3	517.00
12/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9006	10	9006	10	0.00
12/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8870	9	8870	9	0.00
12/05/2020	2040 On 05-November-20			Bond Future	11.35	83.6355	11.3509	83.6355	0.00
12/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	881	1	881	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
12/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1572	1	1572	1	2,000.00
12/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	653	1	653	1	2,000.00
12/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1218	1	1218	1	2,230.00
12/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1693	2	1693	2	0.00
12/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3335	3	3335	3	2,230.00
12/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5733	5	5733	5	0.00
12/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1711	2	1711	2	0.00
12/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5003	5	5003	5	0.00
12/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1728	2	1728	2	0.00
12/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4028	4	4028	4	2,000.00
12/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9078	10	9078	10	0.00
12/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9020	9	9020	9	0.00
12/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	14509	15	14509	15	0.00
12/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10985	11	10985	11	0.00
12/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3480	4	3480	4	2,000.00
12/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5706	6	5706	6	0.00
12/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9549	10	9549	10	0.00
12/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9136	10	9136	10	0.00
12/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12821	13	12821	13	0.00
12/05/2020	2040 On 04-February-21			Bond Future	11.55	80.2386	11.5470	80.2386	0.00
12/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1658	2	1658	2	800.00
12/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5849	6	5849	6	0.00
12/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2232	2	2232	2	0.00
12/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	931	1	931	1	500.00
12/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1014	1	1014	1	800.00
12/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2251	2	2251	2	0.00
12/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2214	2	2214	2	0.00
12/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1930	2	1930	2	500.00
12/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	5271	5	5271	5	0.00
12/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5124	5	5124	5	500.00
12/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	11079	11	11079	11	0.00
12/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	10156	11	10156	11	0.00
12/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	16095	17	16095	17	0.00
12/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	15506	16	15506	16	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
12/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	12117	13	12117	13	0.00
12/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	10044	10	10044	10	0.00
12/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	10100	10	10100	10	0.00
12/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4626	5	4626	5	800.00
12/05/2020	2040 On 06-May-21			Bond Future	11.75	81.2620	11.7484	81.2620	0.00
12/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8397	8	8397	8	0.00
12/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	8433	8	8433	8	0.00
12/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8362	8	8362	8	0.00
12/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4343	5	4343	5	0.00
12/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4321	5	4321	5	0.00
12/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4299	5	4299	5	0.00
12/05/2020	2044 On 07-May-20			Bond Future	11.18	82.3336	11.1800	82.3336	0.00
12/05/2020	2044 On 06-August-20			Bond Future	11.19	79.3834	11.1875	79.3834	84,533.00
12/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	419	0	419	0	0.00
12/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	140	0	140	0	602.00
12/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	436	0	436	0	0.00
12/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	528	0	528	0	602.00
12/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	57	0	57	0	140.00
12/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	277	0	277	0	140.00
12/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	427	0	427	0	0.00
12/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2292	2	2292	2	0.00
12/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2807	2	2807	2	0.00
12/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	17631	18	17631	18	0.00
12/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11982	13	11982	13	0.00
12/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	10283	11	10283	11	0.00
12/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4083	5	4083	5	140.00
12/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	10358	11	10358	11	0.00
12/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3477	4	3477	4	602.00
12/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	9551	10	9551	10	0.00
12/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	10432	11	10432	11	0.00
12/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	14480	15	14480	15	0.00
12/05/2020	2044 On 05-November-20			Bond Future	11.36	80.4046	11.3609	80.4046	0.00
12/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	856	1	856	1	1,815.00
12/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1151	1	1151	1	0.00

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12/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4581	4	4581	4	0.00
12/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1758	2	1758	2	0.00
12/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1795	2	1795	2	0.00
12/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4756	4	4756	4	0.00
12/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1165	1	1165	1	568.00
12/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1264	1	1264	1	525.00
12/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	510	0	510	0	525.00
12/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3873	4	3873	4	0.00
12/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	245	0	245	0	1,815.00
12/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1235	1	1235	1	1,815.00
12/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1776	2	1776	2	0.00
12/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3520	3	3520	3	0.00
12/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	474	0	474	0	568.00
12/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8961	10	8961	10	0.00
12/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10956	12	10956	12	0.00
12/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5160	6	5160	6	1,815.00
12/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4299	5	4299	5	1,815.00
12/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	20295	21	20295	21	0.00
12/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9020	10	9020	10	0.00
12/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11089	12	11089	12	0.00
12/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	16172	17	16172	17	0.00
12/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16588	17	16588	17	0.00
12/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11494	12	11494	12	0.00
12/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13198	14	13198	14	0.00
12/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5565	6	5565	6	525.00
12/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9078	10	9078	10	0.00
12/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4455	5	4455	5	568.00
12/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11425	12	11425	12	0.00
12/05/2020	2044 On 04-February-21			Bond Future	11.55	77.0901	11.5488	77.0901	0.00
12/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2129	2	2129	2	0.00
12/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2166	2	2166	2	0.00
12/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2021	2	2021	2	0.00
12/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1105	1	1105	1	405.00
12/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2147	2	2147	2	0.00

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12/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1611	1	1611	1	0.00
12/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3149	3	3149	3	0.00
12/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10531	11	10531	11	0.00
12/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	10946	11	10946	11	405.00
12/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15162	16	15162	16	0.00
12/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	7972	8	7972	8	405.00
12/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10590	11	10590	11	0.00
12/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12515	13	12515	13	0.00
12/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10473	11	10473	11	0.00
12/05/2020	2044 On 06-May-21			Bond Future	11.74	78.0733	11.7414	78.0733	0.00
12/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8524	8	8524	8	0.00
12/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8489	8	8489	8	0.00
12/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8454	8	8454	8	0.00
12/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4307	5	4307	5	0.00
12/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4328	5	4328	5	0.00
12/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4285	5	4285	5	0.00
12/05/2020	2046 On 07-May-20			Bond Future	102.32	102.3234	102.3234	102.3234	0.00
12/05/2020	2046 On 06-August-20			Bond Future	98.06	98.7355	98.0582	98.7355	15,281.00
12/05/2020	2046 On 05-November-20			Bond Future	97.51	98.2373	97.5111	98.2373	0.00
12/05/2020	2046 On 04-February-21			Bond Future	98.75	99.5618	98.7532	99.5618	0.00
12/05/2020	2046 On 06-May-21			Bond Future	98.24	99.0443	98.2359	99.0443	0.00
12/05/2020	2050 On 07-May-20			Bond Future	105.74	105.7442	105.7442	105.7442	0.00
12/05/2020	2050 On 06-August-20			Bond Future	99.00	99.9553	98.9972	99.9553	15,767.00
12/05/2020	2050 On 05-November-20			Bond Future	100.25	101.2602	100.2486	101.2602	0.00
12/05/2020	2050 On 04-February-21			Bond Future	99.62	100.7143	99.6151	100.7143	0.00
12/05/2020	2050 On 06-May-21			Bond Future	100.92	102.0208	100.9184	102.0208	0.00
12/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	AL37 On 06-August-20			Index Future	723.06	720.3430	723.0640	720.3430	0.00
12/05/2020	AL37 On 05-November-20			Index Future	732.11	729.6230	732.1110	729.6230	0.00
12/05/2020	AL37 On 04-February-21			Index Future	741.26	739.2700	741.2610	739.2700	0.00
12/05/2020	AL37 On 06-May-21			Index Future	750.78	748.6840	750.7830	748.6840	0.00
12/05/2020	AL7T On 06-August-20			Index Future	799.59	793.1770	799.5850	793.1770	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
12/05/2020	AL7T On 05-November-20			Index Future	809.59	803.3950	809.5910	803.3950	0.00
12/05/2020	AL7T On 04-February-21			Index Future	819.71	814.0170	819.7090	814.0170	0.00
12/05/2020	AL7T On 06-May-21			Index Future	830.24	824.3830	830.2380	824.3830	0.00
12/05/2020	ALBI On 06-August-20			Index Future	705.43	700.6020	705.4300	700.6020	209.00
12/05/2020	ALBI On 05-November-20			Index Future	714.26	709.6280	714.2570	709.6280	0.00
12/05/2020	ALBI On 04-February-21			Index Future	723.18	719.0100	723.1840	719.0100	0.00
12/05/2020	ALBI On 06-May-21			Index Future	732.47	728.1660	732.4730	728.1660	0.00
12/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2020	ES33 On	07-May-20			Bond Future	11.82	72.5071	11.8200	72.5071	0.00
12/05/2020	ES33 On	06-August-20			Bond Future	11.91	73.6485	11.9133	73.6485	350.00
12/05/2020	ES33 On	05-November-20			Bond Future	12.15	70.8144	12.1495	70.8144	0.00
12/05/2020	ES33 On	04-February-21			Bond Future	12.41	71.7540	12.4056	71.7540	0.00
12/05/2020	ES33 On	06-May-21			Bond Future	12.66	68.8890	12.6634	68.8890	0.00
12/05/2020	ES42 On	07-May-20			Bond Future	12.19	72.3670	12.1900	72.3670	0.00
12/05/2020	ES42 On	06-August-20			Bond Future	12.25	73.5484	12.2516	73.5484	4,919.00
12/05/2020	ES42 On	05-November-20			Bond Future	12.48	70.2312	12.4778	70.2312	0.00
12/05/2020	ES42 On	04-February-21			Bond Future	12.71	71.1643	12.7148	71.1643	0.00
12/05/2020	ES42 On	06-May-21			Bond Future	12.96	67.8121	12.9630	67.8121	0.00
12/05/2020	GOVI On	06-August-20			GOVI	697.47	692.6530	697.4720	692.6530	1,041.00
12/05/2020	GOVI On	06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	06-August-20	728.13	Put	GOVI	306580	35	306580	35	0.00
12/05/2020	GOVI On	06-August-20	728.12	Put	GOVI	306480	35	306480	35	0.00
12/05/2020	GOVI On	06-August-20	728.14	Put	GOVI	306680	35	306680	35	0.00
12/05/2020	GOVI On	05-November-20			GOVI	706.20	701.5760	706.2000	701.5760	0.00
12/05/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	05-November-20	737.85	Put	GOVI	316500	36	316500	36	0.00
12/05/2020	GOVI On	05-November-20	737.83	Put	GOVI	316300	36	316300	36	0.00
12/05/2020	GOVI On	05-November-20	737.84	Put	GOVI	316400	36	316400	36	0.00
12/05/2020	GOVI On	04-February-21			GOVI	715.03	710.8520	715.0250	710.8520	0.00
12/05/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On	04-February-21	750.94	Put	GOVI	359150	40	359150	40	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
12/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	359250	40	359250	40	0.00
12/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	359350	40	359350	40	0.00
12/05/2020	GOVI On 06-May-21			GOVI	724.21	719.9040	724.2100	719.9040	0.00
12/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	455400	41	455400	41	0.00
12/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	455200	41	455200	41	0.00
12/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	455300	41	455300	41	0.00
12/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/05/2020	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2020	IGOV On 06-August-20			Index Future	256.78	257.4990	256.7790	257.4990	587.00
12/05/2020	IGOV On 05-November-20			Index Future	260.05	260.8800	260.0540	260.8800	47.00
12/05/2020	IGOV On 04-February-21			Index Future	263.37	264.3910	263.3660	264.3910	0.00
12/05/2020	IGOV On 06-May-21			Index Future	266.81	267.8190	266.8100	267.8190	0.00
12/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
12/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
12/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.01	94.0200	94.0100	94.0200	0.00
12/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.27	92.2900	92.2700	92.2900	0.00
12/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.58	90.6300	90.5800	90.6300	0.00
12/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.66	89.7200	89.6600	89.7200	0.00
12/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.11	91.1800	91.1100	91.1800	51.00
12/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.73	90.8200	90.7300	90.8200	0.00
12/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.03	91.1800	91.0300	91.1800	0.00
12/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.35	94.5400	94.3500	94.5400	0.00
12/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.04	95.2500	95.0400	95.2500	0.00
12/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.67	87.9100	87.6700	87.9100	0.00
12/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.42	93.6600	93.4200	93.6600	0.00
12/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/05/2020	IS10 On 17-December-25			Interest Rate Swap	83.59	84.1000	83.5900	84.1000	0.00
12/05/2020	IS10 On 16-March-26			Interest Rate Swap	80.41	80.9500	80.4100	80.9500	0.00
12/05/2020	IS10 On 15-June-26			Interest Rate Swap	79.09	79.6600	79.0900	79.6600	0.00
12/05/2020	IS10 On 21-September-26			Interest Rate Swap	81.35	81.9200	81.3500	81.9200	0.00
12/05/2020	IS10 On 21-December-26			Interest Rate Swap	85.56	86.1200	85.5600	86.1200	0.00
12/05/2020	IS10 On 15-March-27			Interest Rate Swap	84.33	84.9000	84.3300	84.9000	0.00

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12/05/2020	IS10 On	21-June-27			Interest Rate Swap	86.56	87.1500	86.5600	87.1500	0.00
12/05/2020	IS10 On	20-September-27			Interest Rate Swap	92.45	93.0700	92.4500	93.0700	0.00
12/05/2020	IS10 On	20-December-27			Interest Rate Swap	92.99	93.6500	92.9900	93.6500	0.00
12/05/2020	IS10 On	22-March-28			Interest Rate Swap	86.26	86.9900	86.2600	86.9900	0.00
12/05/2020	IS10 On	20-June-28			Interest Rate Swap	94.10	94.8400	94.1000	94.8400	0.00
12/05/2020	IS10 On	19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/05/2020	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2020	R023 On	07-May-20			Bond Future	5.28	107.8895	5.2800	107.8895	0.00
12/05/2020	R023 On	06-August-20			Bond Future	5.26	109.0279	5.2606	109.0279	27,356.00
12/05/2020	R023 On	06-August-20	7.26	Call	Bond Future	4757	4	4757	4	0.00
12/05/2020	R023 On	06-August-20	7.28	Call	Bond Future	4803	4	4803	4	0.00
12/05/2020	R023 On	06-August-20	7.27	Call	Bond Future	4780	4	4780	4	0.00
12/05/2020	R023 On	06-August-20	7.28	Put	Bond Future	6	0	6	0	0.00
12/05/2020	R023 On	06-August-20	7.27	Put	Bond Future	6	0	6	0	0.00
12/05/2020	R023 On	06-August-20	7.26	Put	Bond Future	6	0	6	0	0.00
12/05/2020	R023 On	05-November-20			Bond Future	5.29	106.5134	5.2858	106.5134	0.00
12/05/2020	R023 On	05-November-20	7.46	Call	Bond Future	4712	4	4712	4	0.00
12/05/2020	R023 On	05-November-20	7.45	Call	Bond Future	4692	4	4692	4	0.00
12/05/2020	R023 On	05-November-20	7.47	Call	Bond Future	4733	4	4733	4	0.00
12/05/2020	R023 On	05-November-20	7.45	Put	Bond Future	32	0	32	0	0.00
12/05/2020	R023 On	05-November-20	7.46	Put	Bond Future	31	0	31	0	0.00
12/05/2020	R023 On	05-November-20	7.47	Put	Bond Future	31	0	31	0	0.00
12/05/2020	R023 On	04-February-21			Bond Future	5.32	107.9251	5.3235	107.9251	0.00
12/05/2020	R023 On	04-February-21	6.32	Call	Bond Future	2290	2	2290	2	0.00
12/05/2020	R023 On	04-February-21	6.34	Call	Bond Future	2322	2	2322	2	0.00
12/05/2020	R023 On	04-February-21	6.33	Call	Bond Future	2306	2	2306	2	0.00
12/05/2020	R023 On	04-February-21	6.33	Put	Bond Future	339	0	339	0	0.00
12/05/2020	R023 On	04-February-21	6.32	Put	Bond Future	342	0	342	0	0.00
12/05/2020	R023 On	04-February-21	6.34	Put	Bond Future	336	0	336	0	0.00
12/05/2020	R023 On	06-May-21			Bond Future	5.34	105.3868	5.3395	105.3868	0.00
12/05/2020	R023 On	06-May-21	7.56	Call	Bond Future	3889	4	3889	4	0.00
12/05/2020	R023 On	06-May-21	7.58	Call	Bond Future	3919	4	3919	4	0.00
12/05/2020	R023 On	06-May-21	7.57	Call	Bond Future	3904	4	3904	4	0.00
12/05/2020	R023 On	06-May-21	7.57	Put	Bond Future	103	0	103	0	0.00

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12/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	101	0	101	0	0.00
12/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	104	0	104	0	0.00
12/05/2020	R035 On 07-May-20			Bond Future	10.74	88.0741	10.7400	88.0741	0.00
12/05/2020	R035 On 06-August-20			Bond Future	10.78	89.5072	10.7773	89.5072	105,142.00
12/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	930	1	930	1	0.00
12/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	196	0	196	0	500.00
12/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	160	0	160	0	24,761.00
12/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	613	1	613	1	500.00
12/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	945	1	945	1	0.00
12/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2000	2	2000	2	0.00
12/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	916	1	916	1	0.00
12/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	89	0	89	0	3,000.00
12/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	14928	16	14928	16	0.00
12/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	6734	7	6734	7	0.00
12/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	6848	7	6848	7	0.00
12/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	12978	14	12978	14	0.00
12/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	6791	7	6791	7	0.00
12/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4172	5	4172	5	500.00
12/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8292	9	8292	9	0.00
12/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12300	13	12300	13	0.00
12/05/2020	R035 On 05-November-20			Bond Future	10.97	86.1752	10.9653	86.1752	0.00
12/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2436	2	2436	2	0.00
12/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2458	2	2458	2	0.00
12/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2414	2	2414	2	0.00
12/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	6656	7	6656	7	0.00
12/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	6610	7	6610	7	0.00
12/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6564	7	6564	7	0.00
12/05/2020	R035 On 04-February-21			Bond Future	11.17	87.3181	11.1700	87.3181	0.00
12/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2174	2	2174	2	0.00
12/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2320	2	2320	2	0.00
12/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2156	2	2156	2	0.00
12/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4818	5	4818	5	0.00
12/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2138	2	2138	2	0.00
12/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9498	10	9498	10	0.00

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12/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5003	5	5003	5	650.00
12/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9550	10	9550	10	0.00
12/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9039	9	9039	9	650.00
12/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9446	10	9446	10	0.00
12/05/2020	R035 On 06-May-21			Bond Future	11.37	83.9493	11.3715	83.9493	0.00
12/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	9186	9	9186	9	0.00
12/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	9261	9	9261	9	0.00
12/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2993	3	2993	3	793.00
12/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7983	8	7983	8	0.00
12/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5697	5	5697	5	0.00
12/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	9223	9	9223	9	0.00
12/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6007	6	6007	6	793.00
12/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4224	4	4224	4	793.00
12/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3595	4	3595	4	0.00
12/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10209	11	10209	11	0.00
12/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3611	4	3611	4	0.00
12/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3578	4	3578	4	0.00
12/05/2020	R186 On 07-May-20			Bond Future	7.75	118.1296	7.7450	118.1296	0.00
12/05/2020	R186 On 06-August-20			Bond Future	7.90	113.8306	7.8981	113.8306	81,906.00
12/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3531	3	3531	3	0.00
12/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6088	6	6088	6	900.00
12/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2306	2	2306	2	900.00
12/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3101	3	3101	3	0.00
12/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3567	3	3567	3	0.00
12/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3494	3	3494	3	0.00
12/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1072	1	1072	1	0.00
12/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1766	2	1766	2	0.00
12/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1250	1	1250	1	0.00
12/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1042	1	1042	1	0.00
12/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1057	1	1057	1	0.00
12/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	418	0	418	0	0.00
12/05/2020	R186 On 05-November-20			Bond Future	8.05	115.2906	8.0505	115.2906	0.00
12/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	820	1	820	1	1,200.00
12/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4600	4	4600	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
12/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4565	4	4565	4	0.00
12/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2617	2	2617	2	1,200.00
12/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4531	4	4531	4	0.00
12/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2229	2	2229	2	3,500.00
12/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3563	3	3563	3	3,500.00
12/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6832	7	6832	7	0.00
12/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2099	2	2099	2	0.00
12/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3309	4	3309	4	0.00
12/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	875	1	875	1	3,500.00
12/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1561	2	1561	2	0.00
12/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1576	2	1576	2	0.00
12/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2875	3	2875	3	0.00
12/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1546	2	1546	2	0.00
12/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6343	7	6343	7	0.00
12/05/2020	R186 On 04-February-21			Bond Future	8.22	111.5319	8.2202	111.5319	0.00
12/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3021	3	3021	3	0.00
12/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3045	3	3045	3	0.00
12/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3070	3	3070	3	0.00
12/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3340	4	3340	4	0.00
12/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3315	3	3315	3	0.00
12/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3364	4	3364	4	0.00
12/05/2020	R186 On 06-May-21			Bond Future	8.40	112.9537	8.3991	112.9537	0.00
12/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11121	11	11121	11	0.00
12/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11087	11	11087	11	0.00
12/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11052	11	11052	11	0.00
12/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	715	1	715	1	0.00
12/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	721	1	721	1	0.00
12/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	709	1	709	1	0.00
12/05/2020	R197 On 07-May-20			Bond Future	310.47	310.4704	310.4704	310.4704	0.00
12/05/2020	R197 On 06-August-20			Bond Future	306.65	306.1405	306.6523	306.1405	2,549.00
12/05/2020	R197 On 05-November-20			Bond Future	310.53	310.1356	310.5278	310.1356	0.00
12/05/2020	R197 On 04-February-21			Bond Future	306.54	306.3735	306.5421	306.3735	0.00
12/05/2020	R197 On 06-May-21			Bond Future	310.55	310.3480	310.5526	310.3480	0.00
12/05/2020	R202 On 07-May-20			Bond Future	223.02	223.0170	223.0170	223.0170	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
12/05/2020	R202 On 06-August-20			Bond Future	221.28	220.9045	221.2812	220.9045	7,724.00
12/05/2020	R202 On 05-November-20			Bond Future	224.08	223.7868	224.0778	223.7868	0.00
12/05/2020	R202 On 04-February-21			Bond Future	222.71	222.5840	222.7140	222.5840	0.00
12/05/2020	R202 On 06-May-21			Bond Future	225.63	225.4713	225.6274	225.4713	0.00
12/05/2020	R208 On 07-May-20			Bond Future	3.95	103.1813	3.9500	103.1813	0.00
12/05/2020	R208 On 06-August-20			Bond Future	3.37	104.4228	3.3726	104.4228	28,952.00
12/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1373	1	1373	1	0.00
12/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1379	1	1379	1	0.00
12/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1367	1	1367	1	0.00
12/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
12/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
12/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
12/05/2020	R208 On 05-November-20			Bond Future	2.29	102.3668	2.2886	102.3668	0.00
12/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	972	1	972	1	0.00
12/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	968	1	968	1	0.00
12/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	964	1	964	1	0.00
12/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
12/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
12/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
12/05/2020	R209 On 07-May-20			Bond Future	10.75	66.7750	10.7500	66.7750	0.00
12/05/2020	R209 On 06-August-20			Bond Future	10.78	67.8788	10.7808	67.8788	64,100.00
12/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
12/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
12/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
12/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	41040	42	41040	42	0.00
12/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41148	42	41148	42	0.00
12/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	40932	41	40932	41	0.00
12/05/2020	R209 On 05-November-20			Bond Future	10.95	65.6063	10.9499	65.6063	0.00
12/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1829	2	1829	2	0.00
12/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1861	2	1861	2	0.00
12/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1845	2	1845	2	0.00
12/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7239	8	7239	8	0.00
12/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7195	8	7195	8	0.00
12/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7284	8	7284	8	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
12/05/2020	R209 On 04-February-21			Bond Future	11.13	66.4768	11.1292	66.4768	0.00
12/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2317	2	2317	2	0.00
12/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2333	2	2333	2	0.00
12/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2300	2	2300	2	0.00
12/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8093	8	8093	8	0.00
12/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8050	8	8050	8	0.00
12/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8007	8	8007	8	0.00
12/05/2020	R209 On 06-May-21			Bond Future	11.31	64.1813	11.3116	64.1813	0.00
12/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7939	8	7939	8	0.00
12/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	8001	8	8001	8	0.00
12/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7970	8	7970	8	0.00
12/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3490	4	3490	4	0.00
12/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3459	4	3459	4	0.00
12/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3475	4	3475	4	0.00
12/05/2020	R210 On 07-May-20			Bond Future	184.20	184.1973	184.1973	184.1973	0.00
12/05/2020	R210 On 06-August-20			Bond Future	186.56	186.2435	186.5582	186.2435	1,929.00
12/05/2020	R210 On 05-November-20			Bond Future	186.21	185.9651	186.2077	185.9651	0.00
12/05/2020	R210 On 04-February-21			Bond Future	188.58	188.4720	188.5796	188.4720	0.00
12/05/2020	R210 On 06-May-21			Bond Future	188.30	188.1742	188.3040	188.1742	0.00
12/05/2020	R212 On 07-May-20			Bond Future	166.06	166.0614	166.0614	166.0614	0.00
12/05/2020	R212 On 06-August-20			Bond Future	165.66	165.3823	165.6577	165.3823	6,744.00
12/05/2020	R212 On 05-November-20			Bond Future	167.75	167.5417	167.7517	167.5417	0.00
12/05/2020	R212 On 04-February-21			Bond Future	167.57	167.4784	167.5675	167.4784	0.00
12/05/2020	R212 On 06-May-21			Bond Future	169.76	169.6509	169.7596	169.6509	0.00
12/05/2020	R213 On 07-May-20			Bond Future	9.87	82.5745	9.8700	82.5745	0.00
12/05/2020	R213 On 06-August-20			Bond Future	9.90	83.6760	9.9038	83.6760	14,286.00
12/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1221	1	1221	1	0.00
12/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1255	1	1255	1	0.00
12/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1238	1	1238	1	0.00
12/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	4731	5	4731	5	0.00
12/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	4689	5	4689	5	0.00
12/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	4774	5	4774	5	0.00
12/05/2020	R213 On 05-November-20			Bond Future	10.08	81.2154	10.0782	81.2154	0.00
12/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2404	2	2404	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
12/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2426	2	2426	2	0.00
12/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2448	2	2448	2	0.00
12/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5068	5	5068	5	0.00
12/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5139	6	5139	6	0.00
12/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5103	6	5103	6	0.00
12/05/2020	R213 On 04-February-21			Bond Future	10.27	82.2922	10.2692	82.2922	0.00
12/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2274	2	2274	2	0.00
12/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2257	2	2257	2	0.00
12/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2239	2	2239	2	0.00
12/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7067	7	7067	7	0.00
12/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7107	8	7107	8	0.00
12/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7027	7	7027	7	0.00
12/05/2020	R213 On 06-May-21			Bond Future	10.46	79.8060	10.4580	79.8060	0.00
12/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	9429	9	9429	9	0.00
12/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	9464	9	9464	9	0.00
12/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	9394	9	9394	9	0.00
12/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2413	3	2413	3	0.00
12/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2402	3	2402	3	0.00
12/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2391	3	2391	3	0.00
12/05/2020	R214 On 07-May-20			Bond Future	10.99	64.8376	10.9900	64.8376	0.00
12/05/2020	R214 On 06-August-20			Bond Future	11.00	65.9280	10.9952	65.9280	22,161.00
12/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	856	1	856	1	0.00
12/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	881	1	881	1	0.00
12/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	869	1	869	1	0.00
12/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7117	8	7117	8	0.00
12/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7011	8	7011	8	0.00
12/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7064	8	7064	8	0.00
12/05/2020	R214 On 05-November-20			Bond Future	11.16	63.4925	11.1602	63.4925	0.00
12/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1960	2	1960	2	0.00
12/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1943	2	1943	2	0.00
12/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1977	2	1977	2	0.00
12/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7383	8	7383	8	0.00
12/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7337	8	7337	8	0.00
12/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7291	8	7291	8	0.00

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12/05/2020	R214 On 04-February-21			Bond Future	11.34	64.3345	11.3384	64.3345	0.00
12/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2376	2	2376	2	0.00
12/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2411	2	2411	2	0.00
12/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2393	2	2393	2	0.00
12/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8298	9	8298	9	0.00
12/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8253	9	8253	9	0.00
12/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8343	9	8343	9	0.00
12/05/2020	R214 On 06-May-21			Bond Future	11.51	61.8721	11.5127	61.8721	0.00
12/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7621	7	7621	7	0.00
12/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7590	7	7590	7	0.00
12/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7560	7	7560	7	0.00
12/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	3855	4	3855	4	0.00
12/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	3872	4	3872	4	0.00
12/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	3838	4	3838	4	0.00
12/05/2020	R248 On 07-May-20			Bond Future	11.18	81.0772	11.1750	81.0772	0.00
12/05/2020	R248 On 06-August-20			Bond Future	11.16	82.5378	11.1627	82.5378	82,358.00
12/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	754	1	754	1	0.00
12/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6024	5	6024	5	0.00
12/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3103	3	3103	3	0.00
12/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2109	2	2109	2	640.00
12/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	98	0	98	0	20,640.00
12/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	781	1	781	1	0.00
12/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5797	5	5797	5	470.00
12/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	10378	10	10378	10	814.00
12/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1007	1	1007	1	640.00
12/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	48	0	48	0	3,000.00
12/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2920	3	2920	3	470.00
12/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7920	7	7920	7	814.00
12/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	767	1	767	1	0.00
12/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8081	9	8081	9	0.00
12/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	957	1	957	1	0.00
12/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3358	4	3358	4	0.00
12/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8013	9	8013	9	0.00
12/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1577	2	1577	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
12/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	575	1	575	1	0.00
12/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1490	2	1490	2	0.00
12/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	18048	19	18048	19	0.00
12/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	15672	16	15672	16	0.00
12/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4338	5	4338	5	0.00
12/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3191	4	3191	4	0.00
12/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	8148	9	8148	9	0.00
12/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7038	8	7038	8	0.00
12/05/2020	R248 On 05-November-20			Bond Future	11.34	79.1797	11.3356	79.1797	0.00
12/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3409	3	3409	3	800.00
12/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1214	1	1214	1	800.00
12/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1273	1	1273	1	0.00
12/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1259	1	1259	1	0.00
12/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1244	1	1244	1	0.00
12/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11068	12	11068	12	0.00
12/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	11136	12	11136	12	0.00
12/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10999	12	10999	12	0.00
12/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11274	12	11274	12	0.00
12/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5740	6	5740	6	0.00
12/05/2020	R248 On 04-February-21			Bond Future	11.52	80.2300	11.5228	80.2300	0.00
12/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2348	2	2348	2	0.00
12/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2368	2	2368	2	0.00
12/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2388	2	2388	2	0.00
12/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9825	10	9825	10	0.00
12/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9940	10	9940	10	0.00
12/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9882	10	9882	10	0.00
12/05/2020	R248 On 06-May-21			Bond Future	11.71	76.8341	11.7064	76.8341	0.00
12/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8307	8	8307	8	0.00
12/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8378	8	8378	8	0.00
12/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8342	8	8342	8	0.00
12/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4423	5	4423	5	0.00
12/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4400	5	4400	5	0.00
12/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4445	5	4445	5	0.00