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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/02/2020 TO: 11/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	2025 On 06-February-20			Bond Future	135.57	135.5656	135.5656	135.5656	0.00
11/02/2020	2025 On 07-May-20			Bond Future	138.73	138.7115	138.7341	138.7115	2,037.00
11/02/2020	2025 On 06-August-20			Bond Future	139.78	139.7077	139.7809	139.7077	0.00
11/02/2020	2025 On 05-November-20			Bond Future	142.29	142.2257	142.2910	142.2257	0.00
11/02/2020	2025 On 04-February-21			Bond Future	143.33	143.2573	143.3263	143.2573	0.00
11/02/2020	2029 On 06-February-20			Bond Future	100.56	100.5639	100.5639	100.5639	0.00
11/02/2020	2029 On 07-May-20			Bond Future	101.84	101.8201	101.8373	101.8201	3,765.00
11/02/2020	2029 On 06-August-20			Bond Future	103.71	103.6525	103.7069	103.6525	0.00
11/02/2020	2029 On 05-November-20			Bond Future	104.43	104.3822	104.4309	104.3822	0.00
11/02/2020	2030 On 06-February-20			Bond Future	8.80	94.9984	94.9984	94.9984	0.00
11/02/2020	2030 On 07-May-20			Bond Future	8.94	95.9968	96.2150	95.9968	75,826.00
11/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1195	1	1	1	0.00
11/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2513	2	3	2	0.00
11/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1168	1	1	1	0.00
11/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1142	1	1	1	0.00
11/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2081	2	2	2	0.00
11/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2117	2	2	2	0.00
11/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	976	1	1	1	7,750.00
11/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2045	2	2	2	0.00
11/02/2020	2030 On 06-August-20			Bond Future	9.00	93.6918	93.9485	93.6918	200.00
11/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2620	2	3	2	0.00
11/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2687	3	3	3	0.00
11/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2653	3	3	3	0.00
11/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2078	2	2	2	0.00
11/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2052	2	2	2	0.00
11/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2104	2	2	2	0.00
11/02/2020	2030 On 05-November-20			Bond Future	9.07	95.3592	95.6136	95.3592	0.00
11/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4686	0	5	0	0.00
11/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2109	0	2	0	3,000.00
11/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	993	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2651	3	3	3	1,000.00
11/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1802	2	2	2	3,000.00
11/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3797	4	4	4	0.00
11/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	642	0	1	0	3,000.00
11/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6586	6	7	6	0.00
11/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3834	4	4	4	0.00
11/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3261	3	3	3	3,000.00
11/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8353	8	8	8	0.00
11/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2621	3	3	3	16,000.00
11/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7911	8	8	8	0.00
11/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3871	4	4	4	0.00
11/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1351	1	1	1	16,000.00
11/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2847	3	3	3	0.00
11/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1942	2	2	2	0.00
11/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	545	1	1	1	3,000.00
11/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4597	5	5	5	0.00
11/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1983	2	2	2	0.00
11/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	631	1	1	1	16,000.00
11/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3825	4	4	4	0.00
11/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2315	2	2	2	0.00
11/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	970	1	1	1	1,000.00
11/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1962	2	2	2	0.00
11/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6585	0	7	0	0.00
11/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2819	3	3	3	0.00
11/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5419	6	5	6	0.00
11/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1562	0	2	0	3,000.00
11/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3408	0	3	0	0.00
11/02/2020	2032 On 06-February-20			Bond Future	9.26	95.7658	95.7658	95.7658	0.00
11/02/2020	2032 On 07-May-20			Bond Future	9.38	92.6043	92.9079	92.6043	85,197.00
11/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1145	1	1	1	0.00
11/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	733	1	1	1	7,500.00
11/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2240	2	2	2	7,500.00
11/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1532	1	2	1	7,500.00

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11/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1201	1	1	1	0.00
11/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1230	1	1	1	7,500.00
11/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1173	1	1	1	0.00
11/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2551	3	3	3	0.00
11/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2511	3	3	3	0.00
11/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2471	3	2	3	0.00
11/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2097	2	2	2	0.00
11/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1470	2	1	2	0.00
11/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2591	3	3	3	0.00
11/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3349	4	3	4	0.00
11/02/2020	2032 On 06-August-20			Bond Future	9.46	94.2484	94.5911	94.2484	300.00
11/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2668	2	3	2	0.00
11/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2702	3	3	3	0.00
11/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2737	3	3	3	0.00
11/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2655	3	3	3	0.00
11/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2717	3	3	3	0.00
11/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2686	3	3	3	0.00
11/02/2020	2032 On 05-November-20			Bond Future	9.53	91.7671	92.1094	91.7671	0.00
11/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3971	4	4	4	0.00
11/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9407	9	9	9	0.00
11/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9832	10	10	10	0.00
11/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1907	2	2	2	3,000.00
11/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3427	3	3	3	3,000.00
11/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2858	3	3	3	1,000.00
11/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4009	4	4	4	0.00
11/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1498	1	1	1	1,000.00
11/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3932	4	4	4	0.00
11/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2554	3	3	3	0.00
11/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4694	5	5	5	0.00
11/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5435	6	5	6	0.00
11/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	572	1	1	1	1,000.00
11/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2505	3	3	3	0.00
11/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3465	4	3	4	0.00
11/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2938	3	3	3	0.00

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11/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2529	3	3	3	0.00
11/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	649	1	1	1	3,000.00
11/02/2020	2033 On 06-February-20			Bond Future	100.47	100.4688	100.4688	100.4688	0.00
11/02/2020	2033 On 07-May-20			Bond Future	101.26	101.2471	101.2645	101.2471	6,960.00
11/02/2020	2033 On 06-August-20			Bond Future	103.12	103.0690	103.1236	103.0690	0.00
11/02/2020	2033 On 05-November-20			Bond Future	103.76	103.7103	103.7590	103.7103	0.00
11/02/2020	2037 On 06-February-20			Bond Future	9.83	89.4137	89.4137	89.4137	0.00
11/02/2020	2037 On 07-May-20			Bond Future	10.02	89.7894	90.1547	89.7894	68,896.00
11/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	817	1	1	1	0.00
11/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1091	1	1	1	7,500.00
11/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	839	1	1	1	0.00
11/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	863	1	1	1	0.00
11/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2053	2	2	2	7,500.00
11/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3919	4	4	4	0.00
11/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2189	2	2	2	0.00
11/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	4027	4	4	4	0.00
11/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3461	4	3	4	0.00
11/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3973	4	4	4	0.00
11/02/2020	2037 On 06-August-20			Bond Future	10.10	87.1235	87.5278	87.1235	300.00
11/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2280	2	2	2	0.00
11/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2313	2	2	2	0.00
11/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2248	2	2	2	0.00
11/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4025	4	4	4	0.00
11/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3983	4	4	4	0.00
11/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3942	4	4	4	0.00
11/02/2020	2037 On 05-November-20			Bond Future	10.19	88.6742	89.0790	88.6742	0.00
11/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3672	4	4	4	0.00
11/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3599	3	4	3	0.00
11/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3636	3	4	3	0.00
11/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3713	4	4	4	0.00
11/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3645	4	4	4	0.00
11/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3679	4	4	4	0.00

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11/02/2020	2038 On 06-February-20			Bond Future	114.96	114.9595	114.9595	114.9595	0.00
11/02/2020	2038 On 07-May-20			Bond Future	116.97	117.0291	116.9672	117.0291	10,867.00
11/02/2020	2038 On 06-August-20			Bond Future	117.43	117.4478	117.4269	117.4478	0.00
11/02/2020	2038 On 05-November-20			Bond Future	119.54	119.5646	119.5355	119.5646	0.00
11/02/2020	2040 On 06-February-20			Bond Future	9.95	92.1315	92.1315	92.1315	0.00
11/02/2020	2040 On 07-May-20			Bond Future	10.16	92.3508	92.7002	92.3508	46,835.00
11/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	879	1	1	1	0.00
11/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1636	2	2	2	2,640.00
11/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	382	0	0	0	2,640.00
11/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	854	1	1	1	0.00
11/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	830	1	1	1	0.00
11/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1149	0	1	0	7,500.00
11/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2197	0	2	0	7,500.00
11/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4275	5	4	5	0.00
11/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2270	0	2	0	0.00
11/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4159	4	4	4	0.00
11/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3611	0	4	0	0.00
11/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5759	6	6	6	0.00
11/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2890	3	3	3	0.00
11/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4217	5	4	5	0.00
11/02/2020	2040 On 06-August-20			Bond Future	10.25	89.4798	89.8688	89.4798	600.00
11/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2513	2	3	2	0.00
11/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2548	2	3	2	0.00
11/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2583	2	3	2	0.00
11/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4269	4	4	4	0.00
11/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4181	4	4	4	0.00
11/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4225	4	4	4	0.00
11/02/2020	2040 On 05-November-20			Bond Future	10.33	91.0724	91.4616	91.0724	0.00
11/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1942	2	2	2	2,000.00
11/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3572	3	4	3	2,000.00
11/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2765	3	3	3	2,000.00
11/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1363	1	1	1	2,000.00

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11/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3840	4	4	4	0.00
11/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10504	10	11	10	0.00
11/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3879	4	4	4	0.00
11/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3918	4	4	4	0.00
11/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9502	9	10	9	0.00
11/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1299	1	1	1	2,000.00
11/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	4017	4	4	4	0.00
11/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3981	4	4	4	0.00
11/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5303	5	5	5	0.00
11/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7991	8	8	8	0.00
11/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	1023	1	1	1	2,000.00
11/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	4054	4	4	4	0.00
11/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6654	7	7	7	0.00
11/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4321	4	4	4	0.00
11/02/2020	2044 On 06-February-20			Bond Future	10.02	88.8003	88.8003	88.8003	0.00
11/02/2020	2044 On 07-May-20			Bond Future	10.23	88.9055	89.3386	88.9055	71,190.00
11/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	851	1	1	1	0.00
11/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5241	5	5	5	0.00
11/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	900	1	1	1	0.00
11/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	159	0	0	0	100.00
11/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1390	1	1	1	100.00
11/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	117	0	0	0	556.00
11/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	260	0	0	0	129.00
11/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1358	1	1	1	129.00
11/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6901	7	7	7	0.00
11/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	875	1	1	1	0.00
11/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1173	1	1	1	556.00
11/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6480	6	6	6	0.00
11/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	583	1	1	1	556.00
11/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	516	1	1	1	100.00
11/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8341	9	8	9	0.00
11/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3735	4	4	4	0.00
11/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3376	4	3	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
11/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4356	5	4	5	0.00
11/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4416	5	4	5	0.00
11/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6770	7	7	7	0.00
11/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3425	4	3	4	0.00
11/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	838	1	1	1	129.00
11/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7746	8	8	8	0.00
11/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4297	5	4	5	0.00
11/02/2020	2044 On 06-August-20			Bond Future	10.31	86.0986	86.5717	86.0986	500.00
11/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	681	1	1	1	602.00
11/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1845	2	2	2	0.00
11/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2222	2	2	2	602.00
11/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	299	0	0	0	140.00
11/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1299	1	1	1	140.00
11/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1905	2	2	2	0.00
11/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7200	7	7	7	0.00
11/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6350	6	6	6	0.00
11/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1875	2	2	2	0.00
11/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5418	6	5	6	0.00
11/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1753	2	2	2	140.00
11/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11486	12	11	12	0.00
11/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6615	7	7	7	0.00
11/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5365	6	5	6	0.00
11/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1482	2	1	2	602.00
11/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5471	6	5	6	0.00
11/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4858	5	5	5	0.00
11/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8633	9	9	9	0.00
11/02/2020	2044 On 05-November-20			Bond Future	10.39	87.6311	88.1059	87.6311	0.00
11/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1711	2	2	2	1,815.00
11/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2412	2	2	2	0.00
11/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8645	8	9	8	0.00
11/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3759	4	4	4	0.00
11/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8908	9	9	9	0.00
11/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2444	2	2	2	568.00
11/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3837	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	849	1	1	1	568.00
11/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6995	7	7	7	0.00
11/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2673	3	3	3	525.00
11/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	922	1	1	1	525.00
11/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7554	7	8	7	0.00
11/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	398	0	0	0	1,815.00
11/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2607	2	3	2	1,815.00
11/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3798	4	4	4	0.00
11/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4115	4	4	4	0.00
11/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5534	6	6	6	0.00
11/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9658	10	10	10	0.00
11/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5438	6	5	6	0.00
11/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1914	2	2	2	1,815.00
11/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1525	2	2	2	1,815.00
11/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13521	14	14	14	0.00
11/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4077	4	4	4	0.00
11/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	10037	10	10	10	0.00
11/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5828	6	6	6	0.00
11/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7126	8	7	8	0.00
11/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2114	2	2	2	525.00
11/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4154	4	4	4	0.00
11/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1592	2	2	2	568.00
11/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5778	6	6	6	0.00
11/02/2020	2044 On 04-February-21			Bond Future	10.48	84.8014	85.2860	84.8014	0.00
11/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4218	4	4	4	0.00
11/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4292	4	4	4	0.00
11/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3147	3	3	3	0.00
11/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6195	6	6	6	0.00
11/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4000	4	4	4	0.00
11/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2050	2	2	2	405.00
11/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4255	4	4	4	0.00
11/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5453	6	5	6	405.00
11/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8635	9	9	9	0.00
11/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3546	4	4	4	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5167	5	5	5	0.00
11/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5207	5	5	5	0.00
11/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6578	7	7	7	0.00
11/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5127	5	5	5	0.00
11/02/2020	2046 On 06-February-20			Bond Future	106.80	106.8035	106.8035	106.8035	0.00
11/02/2020	2046 On 07-May-20			Bond Future	107.12	107.3892	107.1195	107.3892	14,000.00
11/02/2020	2046 On 06-August-20			Bond Future	109.09	109.3218	109.0860	109.3218	0.00
11/02/2020	2046 On 05-November-20			Bond Future	109.26	109.5033	109.2562	109.5033	0.00
11/02/2020	2050 On 06-February-20			Bond Future	108.83	108.8295	108.8295	108.8295	0.00
11/02/2020	2050 On 07-May-20			Bond Future	111.16	111.1445	111.1639	111.1445	11,773.00
11/02/2020	2050 On 06-August-20			Bond Future	111.33	111.2719	111.3317	111.2719	0.00
11/02/2020	2050 On 05-November-20			Bond Future	113.33	113.2774	113.3308	113.2774	0.00
11/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	AL37 On 07-May-20			Index Future	704.65	703.2800	704.6540	703.2800	0.00
11/02/2020	AL37 On 06-August-20			Index Future	717.28	715.6310	717.2810	715.6310	0.00
11/02/2020	AL7T On 07-May-20			Index Future	813.22	811.2300	813.2150	811.2300	0.00
11/02/2020	AL7T On 06-August-20			Index Future	827.79	825.4770	827.7880	825.4770	0.00
11/02/2020	ALBI On 07-May-20			Index Future	720.03	717.6880	720.0340	717.6880	211.00
11/02/2020	ALBI On 06-August-20			Index Future	732.94	730.2920	732.9360	730.2920	0.00
11/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C025 On 31-January-25			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
11/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	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
11/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	ES33 On 06-February-20			Bond Future	10.83	79.6697	79.6697	79.6697	0.00
11/02/2020	ES33 On 07-May-20			Bond Future	11.04	76.4101	76.7576	76.4101	350.00
11/02/2020	ES33 On 06-August-20			Bond Future	11.16	77.7667	78.1481	77.7667	0.00
11/02/2020	ES33 On 05-November-20			Bond Future	11.29	75.3592	75.7419	75.3592	0.00
11/02/2020	ES42 On 06-February-20			Bond Future	11.13	81.0407	81.0407	81.0407	0.00
11/02/2020	ES42 On 07-May-20			Bond Future	11.37	77.0738	77.3682	77.0738	4,919.00
11/02/2020	ES42 On 06-August-20			Bond Future	11.49	78.4423	78.7700	78.4423	0.00
11/02/2020	ES42 On 05-November-20			Bond Future	11.62	75.5748	75.9029	75.5748	0.00
11/02/2020	GOVI On 07-May-20			GOVI	712.08	709.7610	712.0750	709.7610	1,177.00
11/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	79150	10	8	10	0.00
11/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	79250	10	8	10	0.00
11/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	79050	10	8	10	0.00
11/02/2020	GOVI On 06-August-20			GOVI	724.84	722.2260	724.8350	722.2260	0.00
11/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 06-August-20	728.13	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
11/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	32950	6	3	6	0.00
11/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	32850	6	3	6	0.00
11/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	33050	6	3	6	0.00
11/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2020	IGOV On 07-May-20			Index Future	263.30	263.2630	263.2980	263.2630	1,049.00
11/02/2020	IGOV On 06-August-20			Index Future	268.08	267.9490	268.0790	267.9490	0.00
11/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
11/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
11/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
11/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3300	95.3300	95.3300	0.00
11/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.24	94.2500	94.2400	94.2500	0.00
11/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.07	93.0900	93.0700	93.0900	0.00
11/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.87	92.9000	92.8700	92.9000	0.00
11/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.75	94.7800	94.7500	94.7800	51.00
11/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.60	94.6200	94.6000	94.6200	0.00
11/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.46	95.4900	95.4600	95.4900	0.00
11/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.10	99.1500	99.1000	99.1500	0.00
11/02/2020	IS05 On 20-December-22			Interest Rate Swap	100.07	100.1300	100.0700	100.1300	0.00
11/02/2020	IS05 On 22-March-23			Interest Rate Swap	93.06	93.1300	93.0600	93.1300	0.00
11/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.92	98.9900	98.9200	98.9900	0.00
11/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
11/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.83	88.9400	88.8300	88.9400	0.00
11/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.58	85.7000	85.5800	85.7000	0.00
11/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.14	84.2700	84.1400	84.2700	0.00
11/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.25	86.3800	86.2500	86.3800	0.00
11/02/2020	IS10 On 21-December-26			Interest Rate Swap	90.08	90.2100	90.0800	90.2100	0.00
11/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.52	88.6500	88.5200	88.6500	0.00
11/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.59	90.7200	90.5900	90.7200	0.00
11/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.14	96.2700	96.1400	96.2700	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
11/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.46	96.5900	96.4600	96.5900	0.00
11/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.72	89.8500	89.7200	89.8500	0.00
11/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.15	97.2800	97.1500	97.2800	0.00
11/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
11/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/02/2020	R023 On 06-February-20			Bond Future	6.53	106.8417	106.8417	106.8417	0.00
11/02/2020	R023 On 07-May-20			Bond Future	6.59	104.3763	104.4697	104.3763	67,970.00
11/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1005	1	1	1	0.00
11/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1026	1	1	1	0.00
11/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	985	1	1	1	0.00
11/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	206	0	0	0	0.00
11/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	201	0	0	0	0.00
11/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	196	0	0	0	0.00
11/02/2020	R023 On 06-August-20			Bond Future	6.50	106.2292	106.3622	106.2292	0.00
11/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1941	2	2	2	0.00
11/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1982	2	2	2	0.00
11/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1962	2	2	2	0.00
11/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	168	0	0	0	0.00
11/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	170	0	0	0	0.00
11/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	173	0	0	0	0.00
11/02/2020	R023 On 05-November-20			Bond Future	6.42	104.1903	104.3182	104.1903	0.00
11/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2380	2	2	2	0.00
11/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2361	2	2	2	0.00
11/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2399	2	2	2	0.00
11/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	171	0	0	0	0.00
11/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	169	0	0	0	0.00
11/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	167	0	0	0	0.00
11/02/2020	R035 On 06-February-20			Bond Future	9.63	98.1134	98.1134	98.1134	0.00
11/02/2020	R035 On 07-May-20			Bond Future	9.81	94.1733	94.5415	94.1733	117,819.00
11/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	327	0	0	0	5,000.00
11/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1017	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2260	2	2	2	7,500.00
11/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1879	2	2	2	5,000.00
11/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1070	1	1	1	0.00
11/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1234	1	1	1	7,500.00
11/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1990	2	2	2	3,530.00
11/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	424	0	0	0	3,530.00
11/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1043	1	1	1	0.00
11/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5886	6	6	6	0.00
11/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6929	7	7	7	0.00
11/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2307	2	2	2	0.00
11/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3540	4	4	4	0.00
11/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1954	2	2	2	0.00
11/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2196	2	2	2	0.00
11/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5191	5	5	5	0.00
11/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3442	4	3	4	0.00
11/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3152	3	3	3	0.00
11/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	396	0	0	0	5,000.00
11/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	547	1	1	1	3,530.00
11/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3491	4	3	4	0.00
11/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5647	6	6	6	0.00
11/02/2020	R035 On 06-August-20			Bond Future	9.89	95.8451	96.2541	95.8451	410.00
11/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	648	1	1	1	24,761.00
11/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3179	3	3	3	0.00
11/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3140	3	3	3	0.00
11/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	382	0	0	0	3,000.00
11/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3217	3	3	3	0.00
11/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2970	3	3	3	0.00
11/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2904	3	3	3	0.00
11/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9118	9	9	9	0.00
11/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7363	8	7	8	0.00
11/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2937	3	3	3	0.00
11/02/2020	R035 On 05-November-20			Bond Future	9.97	93.0511	93.4606	93.0511	0.00
11/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5041	5	5	5	0.00
11/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4997	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5085	5	5	5	0.00
11/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2569	3	3	3	0.00
11/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2544	3	3	3	0.00
11/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2520	3	3	3	0.00
11/02/2020	R035 On 04-February-21			Bond Future	10.06	94.7001	95.1183	94.7001	0.00
11/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4242	0	4	0	0.00
11/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4206	0	4	0	0.00
11/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4170	0	4	0	0.00
11/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4305	1	4	1	0.00
11/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4339	1	4	1	0.00
11/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4272	0	4	0	0.00
11/02/2020	R186 On 06-February-20			Bond Future	7.90	115.0652	115.0652	115.0652	0.00
11/02/2020	R186 On 07-May-20			Bond Future	8.03	116.2987	116.5855	116.2987	83,899.00
11/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1444	1	1	1	0.00
11/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2990	3	3	3	0.00
11/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4946	5	5	5	0.00
11/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1474	1	1	1	0.00
11/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	960	1	1	1	0.00
11/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2114	2	2	2	0.00
11/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1414	1	1	1	0.00
11/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	412	0	0	0	0.00
11/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1174	1	1	1	0.00
11/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2763	3	3	3	0.00
11/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	156	0	0	0	0.00
11/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1126	1	1	1	0.00
11/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1649	2	2	2	2,500.00
11/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	740	1	1	1	0.00
11/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	445	1	0	1	23,224.00
11/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1150	1	1	1	0.00
11/02/2020	R186 On 06-August-20			Bond Future	8.07	113.0607	113.3939	113.0607	1,870.00
11/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2780	3	3	3	0.00
11/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2378	2	2	2	0.00
11/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2814	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2745	3	3	3	0.00
11/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1212	1	1	1	0.00
11/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1415	2	1	2	3,150.00
11/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1177	1	1	1	0.00
11/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1194	1	1	1	0.00
11/02/2020	R186 On 05-November-20			Bond Future	8.11	115.0728	115.4038	115.0728	0.00
11/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3810	4	4	4	0.00
11/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3774	4	4	4	0.00
11/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3738	4	4	4	0.00
11/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2735	3	3	3	3,500.00
11/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6168	6	6	6	0.00
11/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1427	1	1	1	3,500.00
11/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1567	2	2	2	0.00
11/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2803	3	3	3	0.00
11/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1066	1	1	1	0.00
11/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	507	1	1	1	3,500.00
11/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1079	1	1	1	0.00
11/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1053	1	1	1	0.00
11/02/2020	R197 On 06-February-20			Bond Future	301.67	301.6691	301.6691	301.6691	0.00
11/02/2020	R197 On 07-May-20			Bond Future	309.24	309.4039	309.2372	309.4039	2,507.00
11/02/2020	R197 On 06-August-20			Bond Future	307.15	307.2112	307.1517	307.2112	0.00
11/02/2020	R197 On 05-November-20			Bond Future	312.67	312.7483	312.6670	312.7483	0.00
11/02/2020	R202 On 06-February-20			Bond Future	223.72	223.7205	223.7205	223.7205	0.00
11/02/2020	R202 On 07-May-20			Bond Future	228.48	228.0768	228.4842	228.0768	8,483.00
11/02/2020	R202 On 06-August-20			Bond Future	228.56	228.0592	228.5556	228.0592	0.00
11/02/2020	R202 On 05-November-20			Bond Future	232.66	232.1695	232.6599	232.1695	0.00
11/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7622	102.7622	102.7622	0.00
11/02/2020	R208 On 07-May-20			Bond Future	6.34	101.0867	101.1088	101.0867	15,592.00
11/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1321	1	1	1	0.00
11/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1329	1	1	1	0.00
11/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1312	1	1	1	0.00
11/02/2020	R208 On 06-August-20			Bond Future	5.97	102.8813	102.9405	102.8813	0.00
11/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	18	0	0	0	0.00
11/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	19	0	0	0	0.00
11/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	17	0	0	0	0.00
11/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	276	0	0	0	0.00
11/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	271	0	0	0	0.00
11/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	265	0	0	0	0.00
11/02/2020	R208 On 05-November-20			Bond Future	5.14	101.3098	101.3630	101.3098	0.00
11/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	25	0	0	0	0.00
11/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	24	0	0	0	0.00
11/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	23	0	0	0	0.00
11/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	162	0	0	0	0.00
11/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	165	0	0	0	0.00
11/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	159	0	0	0	0.00
11/02/2020	R209 On 06-February-20			Bond Future	9.70	74.4539	74.4539	74.4539	0.00
11/02/2020	R209 On 07-May-20			Bond Future	9.88	71.5938	71.9036	71.5938	79,143.00
11/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	680	1	1	1	0.00
11/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	718	1	1	1	0.00
11/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	699	1	1	1	0.00
11/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3383	4	3	4	0.00
11/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3336	4	3	4	0.00
11/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3429	4	3	4	0.00
11/02/2020	R209 On 06-August-20			Bond Future	9.95	72.8648	73.2063	72.8648	200.00
11/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36218	37	36	37	0.00
11/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36327	37	36	37	0.00
11/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36110	36	36	36	0.00
11/02/2020	R209 On 05-November-20			Bond Future	10.03	71.0111	71.3537	71.0111	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
11/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3010	3	3	3	0.00
11/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3073	3	3	3	0.00
11/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3042	3	3	3	0.00
11/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3173	3	3	3	0.00
11/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3143	3	3	3	0.00
11/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3202	3	3	3	0.00
11/02/2020	R210 On 06-February-20			Bond Future	186.87	186.8678	186.8678	186.8678	0.00
11/02/2020	R210 On 07-May-20			Bond Future	188.17	187.8641	188.1678	187.8641	1,941.00
11/02/2020	R210 On 06-August-20			Bond Future	191.62	191.2449	191.6223	191.2449	0.00
11/02/2020	R210 On 05-November-20			Bond Future	192.35	191.9801	192.3517	191.9801	0.00
11/02/2020	R212 On 06-February-20			Bond Future	161.91	161.9065	161.9065	161.9065	0.00
11/02/2020	R212 On 07-May-20			Bond Future	165.03	165.0081	165.0315	165.0081	6,744.00
11/02/2020	R212 On 06-August-20			Bond Future	165.78	165.6921	165.7755	165.6921	0.00
11/02/2020	R212 On 05-November-20			Bond Future	168.75	168.6784	168.7524	168.6784	0.00
11/02/2020	R213 On 06-February-20			Bond Future	9.05	89.0642	89.0642	89.0642	0.00
11/02/2020	R213 On 07-May-20			Bond Future	9.19	86.3591	86.6042	86.3591	19,417.00
11/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1100	1	1	1	0.00
11/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1125	1	1	1	0.00
11/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1150	1	1	1	0.00
11/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2169	2	2	2	0.00
11/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2243	2	2	2	0.00
11/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2206	2	2	2	0.00
11/02/2020	R213 On 06-August-20			Bond Future	9.25	87.8922	88.1730	87.8922	300.00
11/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2508	2	3	2	0.00
11/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2572	2	3	2	0.00
11/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2540	2	3	2	0.00
11/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2246	2	2	2	0.00
11/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2219	2	2	2	0.00
11/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2274	2	2	2	0.00
11/02/2020	R213 On 05-November-20			Bond Future	9.32	85.9073	86.1869	85.9073	0.00
11/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3691	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3727	4	4	4	0.00
11/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3763	4	4	4	0.00
11/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2095	2	2	2	0.00
11/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2138	2	2	2	0.00
11/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2116	2	2	2	0.00
11/02/2020	R214 On 06-February-20			Bond Future	9.89	73.1885	73.1885	73.1885	0.00
11/02/2020	R214 On 07-May-20			Bond Future	10.08	70.0527	70.3407	70.0527	16,037.00
11/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1009	1	1	1	0.00
11/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1032	1	1	1	0.00
11/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	985	1	1	1	0.00
11/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1394	1	1	1	1,250.00
11/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4323	4	4	4	0.00
11/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	264	0	0	0	1,250.00
11/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2527	3	3	3	0.00
11/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3195	3	3	3	0.00
11/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5571	6	6	6	0.00
11/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	737	1	1	1	1,250.00
11/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3150	3	3	3	0.00
11/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3105	3	3	3	0.00
11/02/2020	R214 On 06-August-20			Bond Future	10.16	71.2963	71.6150	71.2963	300.00
11/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2213	2	2	2	0.00
11/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2243	2	2	2	0.00
11/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2274	2	2	2	0.00
11/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3344	4	3	4	0.00
11/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3415	4	3	4	0.00
11/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3380	4	3	4	0.00
11/02/2020	R214 On 05-November-20			Bond Future	10.23	69.2696	69.5889	69.2696	0.00
11/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3363	3	3	3	0.00
11/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3396	3	3	3	0.00
11/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3330	3	3	3	0.00
11/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3281	4	3	4	0.00
11/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3251	3	3	3	0.00
11/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3222	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R248 On 06-February-20			Bond Future	10.03	92.0551	92.0551	92.0551	0.00
11/02/2020	R248 On 07-May-20			Bond Future	10.23	87.7043	88.1471	87.7043	91,229.00
11/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	801	1	1	1	0.00
11/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4683	4	5	4	0.00
11/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	850	1	1	1	0.00
11/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2203	2	2	2	0.00
11/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	825	1	1	1	0.00
11/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	623	1	1	1	300.00
11/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4612	5	5	5	0.00
11/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2459	3	2	3	300.00
11/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5199	6	5	6	0.00
11/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4675	5	5	5	0.00
11/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	1039	1	1	1	300.00
11/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4550	5	5	5	0.00
11/02/2020	R248 On 06-August-20			Bond Future	10.31	89.2613	89.7439	89.2613	400.00
11/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	512	0	1	0	20,640.00
11/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2979	3	3	3	0.00
11/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3056	3	3	3	0.00
11/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	285	0	0	0	3,000.00
11/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3018	3	3	3	0.00
11/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3972	4	4	4	0.00
11/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3929	4	4	4	0.00
11/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11926	12	12	12	0.00
11/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	4015	4	4	4	0.00
11/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9726	10	10	10	0.00
11/02/2020	R248 On 05-November-20			Bond Future	10.39	86.4136	86.8983	86.4136	0.00
11/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2718	3	3	3	0.00
11/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2684	3	3	3	0.00
11/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2650	3	3	3	0.00
11/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5596	6	6	6	0.00
11/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5646	6	6	6	0.00
11/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5547	6	6	6	0.00