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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/05/2020 TO: 12/05/2020

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

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	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
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	93.3652	93.3652	0.00
12/05/2020	2030 On	06-August-20			Bond Future	9.48	90.3427	91.1161	90.3427	120,576.00
12/05/2020	2030 On	06-August-20	9.09	Call	Bond Future	1553	1	2	1	0.00
12/05/2020	2030 On	06-August-20	10.40	Call	Bond Future	5934	0	6	0	0.00
12/05/2020	2030 On	06-August-20	9.05	Call	Bond Future	1472	1	1	1	450.00
12/05/2020	2030 On	06-August-20	8.36	Call	Bond Future	500	0	0	0	800.00
12/05/2020	2030 On	06-August-20	8.86	Call	Bond Future	1125	1	1	1	800.00
12/05/2020	2030 On	06-August-20	9.11	Call	Bond Future	1595	1	2	1	0.00
12/05/2020	2030 On	06-August-20	11.25	Call	Bond Future	9761	9	10	9	0.00
12/05/2020	2030 On	06-August-20	10.00	Call	Bond Future	4303	4	4	4	470.00
12/05/2020	2030 On	06-August-20	10.70	Call	Bond Future	7262	7	7	7	470.00
12/05/2020	2030 On	06-August-20	9.42	Call	Bond Future	2364	2	2	2	0.00
12/05/2020	2030 On	06-August-20	10.75	Call	Bond Future	7488	7	7	7	0.00
12/05/2020	2030 On	06-August-20	10.05	Call	Bond Future	4496	4	4	4	0.00
12/05/2020	2030 On	06-August-20	9.75	Call	Bond Future	3402	3	3	3	450.00
12/05/2020	2030 On	06-August-20	9.10	Call	Bond Future	1574	1	2	1	0.00
12/05/2020	2030 On	06-August-20	11.47	Call	Bond Future	10767	10	11	10	0.00
12/05/2020	2030 On	06-August-20	10.21	Call	Bond Future	5133	5	5	5	650.00
12/05/2020	2030 On	06-August-20	10.87	Call	Bond Future	8035	7	8	7	0.00
12/05/2020	2030 On	06-August-20	8.50	Call	Bond Future	638	1	1	1	323.00
12/05/2020	2030 On	06-August-20	9.20	Call	Bond Future	1794	2	2	2	323.00

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	2030 On 06-August-20	8.50	Put	Bond Future	6570	7	7	7	0.00
12/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	463	1	0	1	650.00
12/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	537	1	1	1	0.00
12/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	3456	4	3	4	0.00
12/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	176	0	0	0	650.00
12/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	3831	4	4	4	0.00
12/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	2735	3	3	3	800.00
12/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	3793	4	4	4	0.00
12/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	260	0	0	0	0.00
12/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1058	1	1	1	0.00
12/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	1382	2	1	2	0.00
12/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1880	2	2	2	0.00
12/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	1298	2	1	2	0.00
12/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	833	0	1	0	5,000.00
12/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	4830	5	5	5	0.00
12/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	7317	8	7	8	0.00
12/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	572	1	1	1	0.00
12/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	4028	5	4	5	0.00
12/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	3870	4	4	4	0.00
12/05/2020	2030 On 05-November-20			Bond Future	9.65	91.5038	92.2469	91.5038	0.00
12/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1701	1	2	1	3,000.00
12/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	3402	3	3	3	0.00
12/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	979	1	1	1	1,000.00
12/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	2048	2	2	2	1,000.00
12/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1505	1	2	1	3,000.00
12/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2793	2	3	2	0.00
12/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	733	1	1	1	3,000.00
12/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2818	3	3	3	0.00
12/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4790	4	5	4	0.00
12/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1002	1	1	1	14,160.00
12/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1719	2	2	2	14,160.00
12/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	4144	4	4	4	0.00
12/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2438	2	2	2	3,000.00
12/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	6238	6	6	6	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	2030 On	05-November-20	9.03	Call	Bond Future	2028	2	2	2	15,947.00
12/05/2020	2030 On	05-November-20	10.37	Call	Bond Future	5870	5	6	5	0.00
12/05/2020	2030 On	05-November-20	9.40	Call	Bond Future	2843	3	3	3	0.00
12/05/2020	2030 On	05-November-20	8.53	Call	Bond Future	1215	1	1	1	15,947.00
12/05/2020	2030 On	05-November-20	9.03	Put	Bond Future	5622	6	6	6	0.00
12/05/2020	2030 On	05-November-20	9.40	Put	Bond Future	4281	5	4	5	0.00
12/05/2020	2030 On	05-November-20	10.47	Put	Bond Future	1796	2	2	2	3,000.00
12/05/2020	2030 On	05-November-20	8.53	Put	Bond Future	7827	8	8	8	0.00
12/05/2020	2030 On	05-November-20	8.86	Put	Bond Future	6324	7	6	7	0.00
12/05/2020	2030 On	05-November-20	10.37	Put	Bond Future	1956	2	2	2	15,947.00
12/05/2020	2030 On	05-November-20	9.38	Put	Bond Future	4346	5	4	5	0.00
12/05/2020	2030 On	05-November-20	8.73	Put	Bond Future	6895	7	7	7	0.00
12/05/2020	2030 On	05-November-20	9.23	Put	Bond Future	4858	5	5	5	0.00
12/05/2020	2030 On	05-November-20	8.36	Put	Bond Future	8670	9	9	9	0.00
12/05/2020	2030 On	05-November-20	9.86	Put	Bond Future	2992	3	3	3	14,160.00
12/05/2020	2030 On	05-November-20	8.10	Put	Bond Future	10043	11	10	11	0.00
12/05/2020	2030 On	05-November-20	10.06	Put	Bond Future	2541	3	3	3	1,000.00
12/05/2020	2030 On	05-November-20	9.39	Put	Bond Future	4313	5	4	5	0.00
12/05/2020	2030 On	05-November-20	9.04	Put	Bond Future	5582	6	6	6	0.00
12/05/2020	2030 On	05-November-20	8.34	Put	Bond Future	8772	9	9	9	0.00
12/05/2020	2030 On	05-November-20	9.61	Put	Bond Future	3645	4	4	4	3,000.00
12/05/2020	2030 On	05-November-20	8.85	Put	Bond Future	6367	7	6	7	0.00
12/05/2020	2030 On	04-February-21			Bond Future	9.84	88.7114	89.3953	88.7114	0.00
12/05/2020	2030 On	04-February-21	8.37	Call	Bond Future	1267	1	1	1	1,000.00
12/05/2020	2030 On	04-February-21	9.17	Call	Bond Future	2514	2	3	2	0.00
12/05/2020	2030 On	04-February-21	9.12	Call	Bond Future	2418	2	2	2	1,000.00
12/05/2020	2030 On	04-February-21	8.36	Call	Bond Future	1255	1	1	1	800.00
12/05/2020	2030 On	04-February-21	9.16	Call	Bond Future	2494	2	2	2	0.00
12/05/2020	2030 On	04-February-21	9.15	Call	Bond Future	2475	2	2	2	0.00
12/05/2020	2030 On	04-February-21	8.86	Call	Bond Future	1959	2	2	2	800.00
12/05/2020	2030 On	04-February-21	10.20	Call	Bond Future	5220	5	5	5	0.00
12/05/2020	2030 On	04-February-21	10.20	Put	Bond Future	3282	4	3	4	1,800.00
12/05/2020	2030 On	04-February-21	8.86	Put	Bond Future	7510	8	8	8	0.00
12/05/2020	2030 On	04-February-21	9.12	Put	Bond Future	6452	7	6	7	0.00

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12/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	9813	10	10	10	0.00
12/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	6298	7	6	7	0.00
12/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	6337	7	6	7	0.00
12/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	9764	10	10	10	0.00
12/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	6260	7	6	7	0.00
12/05/2020	2030 On 06-May-21			Bond Future	10.03	89.8425	90.5451	89.8425	0.00
12/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6959	7	7	7	0.00
12/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2809	3	3	3	700.00
12/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	10230	10	10	10	0.00
12/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4870	5	5	5	0.00
12/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	10264	10	10	10	0.00
12/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	10297	10	10	10	0.00
12/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1991	2	2	2	0.00
12/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	7642	8	8	8	0.00
12/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2018	2	2	2	0.00
12/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2004	2	2	2	0.00
12/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4836	5	5	5	700.00
12/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	3328	4	3	4	700.00
12/05/2020	2032 On 07-May-20			Bond Future	10.13	88.1354	88.1354	88.1354	0.00
12/05/2020	2032 On 06-August-20			Bond Future	10.19	89.2232	89.9616	89.2232	98,755.00
12/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1997	2	2	2	0.00
12/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1033	1	1	1	0.00
12/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	330	0	0	0	800.00
12/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	804	1	1	1	800.00
12/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1049	1	1	1	0.00
12/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1065	1	1	1	0.00
12/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	5613	6	6	6	0.00
12/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	5712	6	6	6	0.00
12/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	9486	10	9	10	0.00
12/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	6543	7	7	7	0.00
12/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	5662	6	6	6	0.00
12/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	3722	4	4	4	800.00
12/05/2020	2032 On 05-November-20			Bond Future	10.37	86.2188	86.9291	86.2188	0.00

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12/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	2268	2	2	2	0.00
12/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	6344	6	6	6	0.00
12/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	6000	6	6	6	0.00
12/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1174	1	1	1	3,000.00
12/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1969	2	2	2	3,000.00
12/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1666	1	2	1	1,000.00
12/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	2291	2	2	2	0.00
12/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	967	1	1	1	1,000.00
12/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	2246	2	2	2	0.00
12/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	6048	7	6	7	0.00
12/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	9141	10	9	10	0.00
12/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	10084	11	10	11	0.00
12/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2264	3	2	3	1,000.00
12/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	7453	8	7	8	0.00
12/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5967	6	6	6	0.00
12/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	6661	7	7	7	0.00
12/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	6007	6	6	6	0.00
12/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2423	3	2	3	3,000.00
12/05/2020	2032 On 04-February-21			Bond Future	10.57	87.3627	88.0162	87.3627	0.00
12/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1061	1	1	1	800.00
12/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2220	2	2	2	0.00
12/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2256	2	2	2	0.00
12/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1694	2	2	2	800.00
12/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	5315	5	5	5	0.00
12/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2238	2	2	2	0.00
12/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7954	8	8	8	0.00
12/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7909	8	8	8	0.00
12/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	9528	10	10	10	0.00
12/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3862	4	4	4	800.00
12/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7999	8	8	8	0.00
12/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	12232	13	12	13	0.00
12/05/2020	2032 On 06-May-21			Bond Future	10.77	84.3277	84.9991	84.3277	0.00
12/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	9802	9	10	9	0.00
12/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	9839	9	10	9	0.00

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12/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	9765	9	10	9	0.00
12/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2705	3	3	3	0.00
12/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2692	3	3	3	0.00
12/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2680	3	3	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
12/05/2020	2037 On 07-May-20			Bond Future	10.98	83.5489	83.5489	83.5489	0.00
12/05/2020	2037 On 06-August-20			Bond Future	11.04	80.6392	81.2022	80.6392	87,884.00
12/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	600	1	1	1	0.00
12/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	590	1	1	1	0.00
12/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	610	1	1	1	0.00
12/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	8693	9	9	9	0.00
12/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	8629	9	9	9	0.00
12/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	8566	9	9	9	0.00
12/05/2020	2037 On 05-November-20			Bond Future	11.22	81.6764	82.2102	81.6764	0.00
12/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1726	2	2	2	0.00
12/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1692	2	2	2	0.00
12/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1709	2	2	2	0.00
12/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	8675	9	9	9	0.00
12/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	8568	9	9	9	0.00
12/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	8621	9	9	9	0.00
12/05/2020	2037 On 04-February-21			Bond Future	11.42	78.5038	78.9828	78.5038	0.00
12/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1269	1	1	1	72.00
12/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	6862	7	7	7	300.00
12/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2184	2	2	2	0.00
12/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	13454	13	13	13	0.00
12/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	3396	3	3	3	0.00
12/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2329	2	2	2	0.00
12/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	6618	6	7	6	0.00
12/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2202	2	2	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	2037 On 04-February-21	10.48	Call	Bond Future	2576	2	3	2	240.00
12/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2220	2	2	2	0.00
12/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	9550	10	10	10	0.00
12/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3777	4	4	4	240.00
12/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	8601	9	9	9	0.00
12/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	9653	10	10	10	0.00
12/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1150	1	1	1	300.00
12/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6965	7	7	7	72.00
12/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	9243	10	9	10	72.00
12/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	9601	10	10	10	0.00
12/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	13220	14	13	14	0.00
12/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3622	4	4	4	0.00
12/05/2020	2037 On 06-May-21			Bond Future	11.62	79.5050	79.9989	79.5050	0.00
12/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	8495	8	8	8	0.00
12/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	8531	8	9	8	0.00
12/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	8566	8	9	8	0.00
12/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3978	4	4	4	0.00
12/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3960	4	4	4	0.00
12/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3997	4	4	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	85.7521	85.7521	0.00
12/05/2020	2040 On 06-August-20			Bond Future	11.17	82.5733	83.2003	82.5733	52,528.00
12/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	582	1	1	1	0.00
12/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	593	1	1	1	0.00
12/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	603	1	1	1	0.00
12/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2148	2	2	2	0.00
12/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3533	3	4	3	0.00
12/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	238	0	0	0	800.00
12/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	637	1	1	1	800.00



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 06-August-20	10.79	Call	Bond Future	1973	2	2	2	0.00
12/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	8667	9	9	9	0.00
12/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	12333	13	12	13	0.00
12/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	4614	5	5	5	800.00
12/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8938	9	9	9	0.00
12/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	4363	5	4	5	12,538.00
12/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2927	3	3	3	517.00
12/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	9006	10	9	10	0.00
12/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8870	9	9	9	0.00
12/05/2020	2040 On 05-November-20			Bond Future	11.35	83.6355	84.2332	83.6355	0.00
12/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	881	1	1	1	2,000.00
12/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1572	1	2	1	2,000.00
12/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	653	1	1	1	2,000.00
12/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1218	1	1	1	2,230.00
12/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1693	2	2	2	0.00
12/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3335	3	3	3	2,230.00
12/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	5733	5	6	5	0.00
12/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1711	2	2	2	0.00
12/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5003	5	5	5	0.00
12/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1728	2	2	2	0.00
12/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	4028	4	4	4	2,000.00
12/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	9078	10	9	10	0.00
12/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	9020	9	9	9	0.00
12/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	14509	15	15	15	0.00
12/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10985	11	11	11	0.00
12/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3480	4	3	4	2,000.00
12/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5706	6	6	6	0.00
12/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	9549	10	10	10	0.00
12/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	9136	10	9	10	0.00
12/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12821	13	13	13	0.00
12/05/2020	2040 On 04-February-21			Bond Future	11.55	80.2386	80.7808	80.2386	0.00
12/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1658	2	2	2	800.00
12/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	5849	6	6	6	0.00
12/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2232	2	2	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	2040 On	04-February-21	9.49	Call	Bond Future	931	1	1	1	500.00
12/05/2020	2040 On	04-February-21	9.57	Call	Bond Future	1014	1	1	1	800.00
12/05/2020	2040 On	04-February-21	10.42	Call	Bond Future	2251	2	2	2	0.00
12/05/2020	2040 On	04-February-21	10.40	Call	Bond Future	2214	2	2	2	0.00
12/05/2020	2040 On	04-February-21	10.24	Call	Bond Future	1930	2	2	2	500.00
12/05/2020	2040 On	04-February-21	11.57	Call	Bond Future	5271	5	5	5	0.00
12/05/2020	2040 On	04-February-21	11.57	Put	Bond Future	5124	5	5	5	500.00
12/05/2020	2040 On	04-February-21	10.24	Put	Bond Future	11079	11	11	11	0.00
12/05/2020	2040 On	04-February-21	10.40	Put	Bond Future	10156	11	10	11	0.00
12/05/2020	2040 On	04-February-21	9.49	Put	Bond Future	16095	17	16	17	0.00
12/05/2020	2040 On	04-February-21	9.57	Put	Bond Future	15506	16	16	16	0.00
12/05/2020	2040 On	04-February-21	10.07	Put	Bond Future	12117	13	12	13	0.00
12/05/2020	2040 On	04-February-21	10.42	Put	Bond Future	10044	10	10	10	0.00
12/05/2020	2040 On	04-February-21	10.41	Put	Bond Future	10100	10	10	10	0.00
12/05/2020	2040 On	04-February-21	11.74	Put	Bond Future	4626	5	5	5	800.00
12/05/2020	2040 On	06-May-21			Bond Future	11.75	81.2620	81.8200	81.2620	0.00
12/05/2020	2040 On	06-May-21	12.43	Call	Bond Future	8397	8	8	8	0.00
12/05/2020	2040 On	06-May-21	12.44	Call	Bond Future	8433	8	8	8	0.00
12/05/2020	2040 On	06-May-21	12.42	Call	Bond Future	8362	8	8	8	0.00
12/05/2020	2040 On	06-May-21	12.42	Put	Bond Future	4343	5	4	5	0.00
12/05/2020	2040 On	06-May-21	12.43	Put	Bond Future	4321	5	4	5	0.00
12/05/2020	2040 On	06-May-21	12.44	Put	Bond Future	4299	5	4	5	0.00
12/05/2020	2044 On	07-May-20			Bond Future	11.18	82.3336	82.3336	82.3336	0.00
12/05/2020	2044 On	06-August-20			Bond Future	11.19	79.3834	80.1840	79.3834	84,533.00
12/05/2020	2044 On	06-August-20	9.86	Call	Bond Future	419	0	0	0	0.00
12/05/2020	2044 On	06-August-20	9.36	Call	Bond Future	140	0	0	0	602.00
12/05/2020	2044 On	06-August-20	9.01	Call	Bond Future	57	0	0	0	140.00
12/05/2020	2044 On	06-August-20	9.66	Call	Bond Future	277	0	0	0	140.00
12/05/2020	2044 On	06-August-20	9.88	Call	Bond Future	436	0	0	0	0.00
12/05/2020	2044 On	06-August-20	9.98	Call	Bond Future	528	0	1	0	602.00
12/05/2020	2044 On	06-August-20	9.87	Call	Bond Future	427	0	0	0	0.00
12/05/2020	2044 On	06-August-20	10.93	Call	Bond Future	2292	2	2	2	0.00
12/05/2020	2044 On	06-August-20	11.09	Call	Bond Future	2807	2	3	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	2044 On 06-August-20	9.01	Put	Bond Future	17631	18	18	18	0.00
12/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11982	13	12	13	0.00
12/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	10283	11	10	11	0.00
12/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	4083	5	4	5	140.00
12/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	10358	11	10	11	0.00
12/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3477	4	3	4	602.00
12/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	9551	10	10	10	0.00
12/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	10432	11	10	11	0.00
12/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	14480	15	14	15	0.00
12/05/2020	2044 On 05-November-20			Bond Future	11.36	80.4046	81.1794	80.4046	0.00
12/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	856	1	1	1	1,815.00
12/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1758	2	2	2	0.00
12/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1151	1	1	1	0.00
12/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4581	4	5	4	0.00
12/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1795	2	2	2	0.00
12/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	4756	4	5	4	0.00
12/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1165	1	1	1	568.00
12/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1264	1	1	1	525.00
12/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	510	0	1	0	525.00
12/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3873	4	4	4	0.00
12/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	245	0	0	0	1,815.00
12/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1235	1	1	1	1,815.00
12/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1776	2	2	2	0.00
12/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	474	0	0	0	568.00
12/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3520	3	4	3	0.00
12/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10956	12	11	12	0.00
12/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5160	6	5	6	1,815.00
12/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4299	5	4	5	1,815.00
12/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	20295	21	20	21	0.00
12/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8961	10	9	10	0.00
12/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	9020	10	9	10	0.00
12/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	11089	12	11	12	0.00
12/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	16172	17	16	17	0.00
12/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16588	17	17	17	0.00

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12/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	11494	12	11	12	0.00
12/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	13198	14	13	14	0.00
12/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5565	6	6	6	525.00
12/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4455	5	4	5	568.00
12/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	9078	10	9	10	0.00
12/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	11425	12	11	12	0.00
12/05/2020	2044 On 04-February-21			Bond Future	11.55	77.0901	77.8140	77.0901	0.00
12/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2129	2	2	2	0.00
12/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2166	2	2	2	0.00
12/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2021	2	2	2	0.00
12/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1105	1	1	1	405.00
12/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2147	2	2	2	0.00
12/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1611	1	2	1	0.00
12/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3149	3	3	3	0.00
12/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10531	11	11	11	0.00
12/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	10946	11	11	11	405.00
12/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	15162	16	15	16	0.00
12/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	7972	8	8	8	405.00
12/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10590	11	11	11	0.00
12/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12515	13	13	13	0.00
12/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10473	11	10	11	0.00
12/05/2020	2044 On 06-May-21			Bond Future	11.74	78.0733	78.8152	78.0733	0.00
12/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8524	8	9	8	0.00
12/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8489	8	8	8	0.00
12/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8454	8	8	8	0.00
12/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4307	5	4	5	0.00
12/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4328	5	4	5	0.00
12/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4285	5	4	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

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	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
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

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	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

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	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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	72.5071	72.5071	0.00
12/05/2020	ES33 On 06-August-20			Bond Future	11.91	73.6485	74.1377	73.6485	350.00
12/05/2020	ES33 On 05-November-20			Bond Future	12.15	70.8144	71.2786	70.8144	0.00
12/05/2020	ES33 On 04-February-21			Bond Future	12.41	71.7540	72.1700	71.7540	0.00
12/05/2020	ES33 On 06-May-21			Bond Future	12.66	68.8890	69.3180	68.8890	0.00
12/05/2020	ES42 On 07-May-20			Bond Future	12.19	72.3670	72.3670	72.3670	0.00
12/05/2020	ES42 On 06-August-20			Bond Future	12.25	73.5484	74.1986	73.5484	4,919.00
12/05/2020	ES42 On 05-November-20			Bond Future	12.48	70.2312	70.8592	70.2312	0.00
12/05/2020	ES42 On 04-February-21			Bond Future	12.71	71.1643	71.7455	71.1643	0.00
12/05/2020	ES42 On 06-May-21			Bond Future	12.96	67.8121	68.4085	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	31	35	0.00
12/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	306480	35	31	35	0.00
12/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	306680	35	31	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

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 05-November-20	737.85	Put	GOVI	316500	36	32	36	0.00
12/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	316300	36	32	36	0.00
12/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	316400	36	32	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	36	40	0.00
12/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	359250	40	36	40	0.00
12/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	359350	40	36	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	46	41	0.00
12/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	455200	41	46	41	0.00
12/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	455300	41	46	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	GVIX 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



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	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
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	0.1077	0.1077	0.00
12/05/2020	R023 On	07-May-20				Bond Future	5.28	107.8895	107.8895	107.8895	0.00
12/05/2020	R023 On	06-August-20				Bond Future	5.26	109.0279	109.3442	109.0279	27,356.00
12/05/2020	R023 On	06-August-20	7.26	Call		Bond Future	4757	4	5	4	0.00
12/05/2020	R023 On	06-August-20	7.28	Call		Bond Future	4803	4	5	4	0.00
12/05/2020	R023 On	06-August-20	7.27	Call		Bond Future	4780	4	5	4	0.00
12/05/2020	R023 On	06-August-20	7.28	Put		Bond Future	6	0	0	0	0.00
12/05/2020	R023 On	06-August-20	7.27	Put		Bond Future	6	0	0	0	0.00
12/05/2020	R023 On	06-August-20	7.26	Put		Bond Future	6	0	0	0	0.00
12/05/2020	R023 On	05-November-20				Bond Future	5.29	106.5134	106.7878	106.5134	0.00
12/05/2020	R023 On	05-November-20	7.46	Call		Bond Future	4712	4	5	4	0.00
12/05/2020	R023 On	05-November-20	7.45	Call		Bond Future	4692	4	5	4	0.00
12/05/2020	R023 On	05-November-20	7.47	Call		Bond Future	4733	4	5	4	0.00
12/05/2020	R023 On	05-November-20	7.45	Put		Bond Future	32	0	0	0	0.00
12/05/2020	R023 On	05-November-20	7.46	Put		Bond Future	31	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	31	0	0	0	0.00
12/05/2020	R023 On 04-February-21			Bond Future	5.32	107.9251	108.1230	107.9251	0.00
12/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2290	2	2	2	0.00
12/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2322	2	2	2	0.00
12/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2306	2	2	2	0.00
12/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	339	0	0	0	0.00
12/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	342	0	0	0	0.00
12/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	336	0	0	0	0.00
12/05/2020	R023 On 06-May-21			Bond Future	5.34	105.3868	105.5988	105.3868	0.00
12/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3889	4	4	4	0.00
12/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3919	4	4	4	0.00
12/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3904	4	4	4	0.00
12/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	103	0	0	0	0.00
12/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	101	0	0	0	0.00
12/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	104	0	0	0	0.00
12/05/2020	R035 On 07-May-20			Bond Future	10.74	88.0741	88.0741	88.0741	0.00
12/05/2020	R035 On 06-August-20			Bond Future	10.78	89.5072	90.1517	89.5072	105,142.00
12/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	930	1	1	1	0.00
12/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	160	0	0	0	24,761.00
12/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	196	0	0	0	500.00
12/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	613	1	1	1	500.00
12/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	945	1	1	1	0.00
12/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2000	2	2	2	0.00
12/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	916	1	1	1	0.00
12/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	89	0	0	0	3,000.00
12/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	14928	16	15	16	0.00
12/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	6734	7	7	7	0.00
12/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	6848	7	7	7	0.00
12/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	12978	14	13	14	0.00
12/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	6791	7	7	7	0.00
12/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	4172	5	4	5	500.00
12/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	8292	9	8	9	0.00
12/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	12300	13	12	13	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	R035 On 05-November-20			Bond Future	10.97	86.1752	86.7897	86.1752	0.00
12/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	2436	2	2	2	0.00
12/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	2458	2	2	2	0.00
12/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	2414	2	2	2	0.00
12/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	6656	7	7	7	0.00
12/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	6610	7	7	7	0.00
12/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	6564	7	7	7	0.00
12/05/2020	R035 On 04-February-21			Bond Future	11.17	87.3181	87.8749	87.3181	0.00
12/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2174	2	2	2	0.00
12/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2320	2	2	2	0.00
12/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2156	2	2	2	0.00
12/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	4818	5	5	5	0.00
12/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2138	2	2	2	0.00
12/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	9498	10	9	10	0.00
12/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	5003	5	5	5	650.00
12/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	9550	10	10	10	0.00
12/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	9039	9	9	9	650.00
12/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	9446	10	9	10	0.00
12/05/2020	R035 On 06-May-21			Bond Future	11.37	83.9493	84.5225	83.9493	0.00
12/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	9186	9	9	9	0.00
12/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	9261	9	9	9	0.00
12/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2993	3	3	3	793.00
12/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	7983	8	8	8	0.00
12/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	5697	5	6	5	0.00
12/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	9223	9	9	9	0.00
12/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	6007	6	6	6	793.00
12/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4224	4	4	4	793.00
12/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3595	4	4	4	0.00
12/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	10209	11	10	11	0.00
12/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3611	4	4	4	0.00
12/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3578	4	4	4	0.00
12/05/2020	R186 On 07-May-20			Bond Future	7.75	118.1296	118.1296	118.1296	0.00
12/05/2020	R186 On 06-August-20			Bond Future	7.90	113.8306	114.2827	113.8306	81,906.00

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 06-August-20	8.37	Call	Bond Future	3531	3	4	3	0.00
12/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6088	6	6	6	900.00
12/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2306	2	2	2	900.00
12/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3101	3	3	3	0.00
12/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3567	3	4	3	0.00
12/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3494	3	3	3	0.00
12/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1072	1	1	1	0.00
12/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1766	2	2	2	0.00
12/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1250	1	1	1	0.00
12/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1042	1	1	1	0.00
12/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1057	1	1	1	0.00
12/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	418	0	0	0	0.00
12/05/2020	R186 On 05-November-20			Bond Future	8.05	115.2906	115.7001	115.2906	0.00
12/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	820	1	1	1	1,200.00
12/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4600	4	5	4	0.00
12/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4565	4	5	4	0.00
12/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2617	2	3	2	1,200.00
12/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4531	4	5	4	0.00
12/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2229	2	2	2	3,500.00
12/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3563	3	4	3	3,500.00
12/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6832	7	7	7	0.00
12/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2099	2	2	2	0.00
12/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3309	4	3	4	0.00
12/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	875	1	1	1	3,500.00
12/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1561	2	2	2	0.00
12/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1576	2	2	2	0.00
12/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2875	3	3	3	0.00
12/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1546	2	2	2	0.00
12/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6343	7	6	7	0.00
12/05/2020	R186 On 04-February-21			Bond Future	8.22	111.5319	111.8608	111.5319	0.00
12/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3021	3	3	3	0.00
12/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3045	3	3	3	0.00
12/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3070	3	3	3	0.00
12/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3340	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
12/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3315	3	3	3	0.00
12/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3364	4	3	4	0.00
12/05/2020	R186 On 06-May-21			Bond Future	8.40	112.9537	113.2992	112.9537	0.00
12/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11121	11	11	11	0.00
12/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11087	11	11	11	0.00
12/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11052	11	11	11	0.00
12/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	715	1	1	1	0.00
12/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	721	1	1	1	0.00
12/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	709	1	1	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
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	103.1813	103.1813	0.00
12/05/2020	R208 On 06-August-20			Bond Future	3.37	104.4228	104.5664	104.4228	28,952.00
12/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1373	1	1	1	0.00
12/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1379	1	1	1	0.00
12/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1367	1	1	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	102.4691	102.3668	0.00
12/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	972	1	1	1	0.00
12/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	968	1	1	1	0.00
12/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	964	1	1	1	0.00
12/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	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	66.7750	66.7750	0.00
12/05/2020	R209 On 06-August-20			Bond Future	10.78	67.8788	68.3848	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	41	42	0.00
12/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	41148	42	41	42	0.00
12/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	40932	41	41	41	0.00
12/05/2020	R209 On 05-November-20			Bond Future	10.95	65.6063	66.0904	65.6063	0.00
12/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1829	2	2	2	0.00
12/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1861	2	2	2	0.00
12/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1845	2	2	2	0.00
12/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	7239	8	7	8	0.00
12/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	7195	8	7	8	0.00
12/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	7284	8	7	8	0.00
12/05/2020	R209 On 04-February-21			Bond Future	11.13	66.4768	66.9168	66.4768	0.00
12/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2317	2	2	2	0.00
12/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2333	2	2	2	0.00
12/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2300	2	2	2	0.00
12/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	8093	8	8	8	0.00
12/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	8050	8	8	8	0.00
12/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	8007	8	8	8	0.00
12/05/2020	R209 On 06-May-21			Bond Future	11.31	64.1813	64.6342	64.1813	0.00
12/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7939	8	8	8	0.00
12/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	8001	8	8	8	0.00
12/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7970	8	8	8	0.00
12/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3490	4	3	4	0.00
12/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3459	4	3	4	0.00
12/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3475	4	3	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

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	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	82.5745	82.5745	0.00
12/05/2020	R213 On 06-August-20			Bond Future	9.90	83.6760	84.3861	83.6760	14,286.00
12/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1221	1	1	1	0.00
12/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1255	1	1	1	0.00
12/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1238	1	1	1	0.00
12/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	4731	5	5	5	0.00
12/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	4689	5	5	5	0.00
12/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	4774	5	5	5	0.00
12/05/2020	R213 On 05-November-20			Bond Future	10.08	81.2154	81.8990	81.2154	0.00
12/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	2404	2	2	2	0.00
12/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	2426	2	2	2	0.00
12/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	2448	2	2	2	0.00
12/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	5068	5	5	5	0.00
12/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	5139	6	5	6	0.00
12/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	5103	6	5	6	0.00
12/05/2020	R213 On 04-February-21			Bond Future	10.27	82.2922	82.9230	82.2922	0.00
12/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	2274	2	2	2	0.00
12/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	2257	2	2	2	0.00
12/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2239	2	2	2	0.00
12/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	7067	7	7	7	0.00
12/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	7107	8	7	8	0.00
12/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	7027	7	7	7	0.00
12/05/2020	R213 On 06-May-21			Bond Future	10.46	79.8060	80.4538	79.8060	0.00
12/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	9429	9	9	9	0.00
12/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	9464	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	9394	9	9	9	0.00
12/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2413	3	2	3	0.00
12/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2402	3	2	3	0.00
12/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2391	3	2	3	0.00
12/05/2020	R214 On 07-May-20			Bond Future	10.99	64.8376	64.8376	64.8376	0.00
12/05/2020	R214 On 06-August-20			Bond Future	11.00	65.9280	66.5559	65.9280	22,161.00
12/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	856	1	1	1	0.00
12/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	881	1	1	1	0.00
12/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	869	1	1	1	0.00
12/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	7117	8	7	8	0.00
12/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	7011	8	7	8	0.00
12/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	7064	8	7	8	0.00
12/05/2020	R214 On 05-November-20			Bond Future	11.16	63.4925	64.1002	63.4925	0.00
12/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1960	2	2	2	0.00
12/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1943	2	2	2	0.00
12/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1977	2	2	2	0.00
12/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7383	8	7	8	0.00
12/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	7337	8	7	8	0.00
12/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	7291	8	7	8	0.00
12/05/2020	R214 On 04-February-21			Bond Future	11.34	64.3345	64.9016	64.3345	0.00
12/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2376	2	2	2	0.00
12/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2411	2	2	2	0.00
12/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2393	2	2	2	0.00
12/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8298	9	8	9	0.00
12/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8253	9	8	9	0.00
12/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8343	9	8	9	0.00
12/05/2020	R214 On 06-May-21			Bond Future	11.51	61.8721	62.4534	61.8721	0.00
12/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	7621	7	8	7	0.00
12/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	7590	7	8	7	0.00
12/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	7560	7	8	7	0.00
12/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	3855	4	4	4	0.00
12/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	3872	4	4	4	0.00
12/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	3838	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	R248 On 07-May-20			Bond Future	11.18	81.0772	81.0772	81.0772	0.00
12/05/2020	R248 On 06-August-20			Bond Future	11.16	82.5378	83.3846	82.5378	82,358.00
12/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	754	1	1	1	0.00
12/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6024	5	6	5	0.00
12/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3103	3	3	3	0.00
12/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2109	2	2	2	640.00
12/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	98	0	0	0	20,640.00
12/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	781	1	1	1	0.00
12/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	5797	5	6	5	470.00
12/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	10378	10	10	10	814.00
12/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1007	1	1	1	640.00
12/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	48	0	0	0	3,000.00
12/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2920	3	3	3	470.00
12/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	7920	7	8	7	814.00
12/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	767	1	1	1	0.00
12/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	8081	9	8	9	0.00
12/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	957	1	1	1	0.00
12/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	3358	4	3	4	0.00
12/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	8013	9	8	9	0.00
12/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1577	2	2	2	0.00
12/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	575	1	1	1	0.00
12/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1490	2	1	2	0.00
12/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	18048	19	18	19	0.00
12/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	15672	16	16	16	0.00
12/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	4338	5	4	5	0.00
12/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	3191	4	3	4	0.00
12/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	8148	9	8	9	0.00
12/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	7038	8	7	8	0.00
12/05/2020	R248 On 05-November-20			Bond Future	11.34	79.1797	80.0018	79.1797	0.00
12/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3409	3	3	3	800.00
12/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1214	1	1	1	800.00
12/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1273	1	1	1	0.00
12/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1259	1	1	1	0.00
12/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1244	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	11068	12	11	12	0.00
12/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	11136	12	11	12	0.00
12/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10999	12	11	12	0.00
12/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	11274	12	11	12	0.00
12/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5740	6	6	6	0.00
12/05/2020	R248 On 04-February-21			Bond Future	11.52	80.2300	81.0021	80.2300	0.00
12/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2348	2	2	2	0.00
12/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2368	2	2	2	0.00
12/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2388	2	2	2	0.00
12/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9825	10	10	10	0.00
12/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9940	10	10	10	0.00
12/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9882	10	10	10	0.00
12/05/2020	R248 On 06-May-21			Bond Future	11.71	76.8341	77.6246	76.8341	0.00
12/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8307	8	8	8	0.00
12/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8378	8	8	8	0.00
12/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8342	8	8	8	0.00
12/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4423	5	4	5	0.00
12/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4400	5	4	5	0.00
12/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4445	5	4	5	0.00