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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/06/2020 TO: 12/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	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
12/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	2025 On 06-August-20			Bond Future	138.43	138.5370	138.4308	138.5370	4,976.00
12/06/2020	2025 On 05-November-20			Bond Future	139.97	140.0817	139.9735	140.0817	0.00
12/06/2020	2025 On 04-February-21			Bond Future	140.12	140.2259	140.1160	140.2259	0.00
12/06/2020	2025 On 06-May-21			Bond Future	141.82	141.9357	141.8242	141.9357	0.00
12/06/2020	2029 On 06-August-20			Bond Future	100.19	100.1032	100.1935	100.1032	4,982.00
12/06/2020	2029 On 05-November-20			Bond Future	100.17	100.0830	100.1737	100.0830	0.00
12/06/2020	2029 On 04-February-21			Bond Future	101.37	101.2745	101.3659	101.2745	0.00
12/06/2020	2029 On 06-May-21			Bond Future	101.45	101.3583	101.4507	101.3583	0.00
12/06/2020	2030 On 06-August-20			Bond Future	9.31	92.4711	92.1221	92.4711	108,423.00
12/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1383	2	1	2	0.00
12/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1288	1	1	1	450.00
12/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6433	7	6	7	0.00
12/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	890	1	1	1	800.00
12/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	275	0	0	0	800.00
12/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1431	2	1	2	0.00
12/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	10547	11	11	11	0.00
12/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4608	5	5	5	470.00
12/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	7861	8	8	8	470.00
12/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	2326	3	2	3	0.00
12/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4389	5	4	5	0.00
12/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	8103	8	8	8	0.00
12/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	4830	5	5	5	0.00
12/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3547	4	4	4	450.00
12/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1407	2	1	2	0.00
12/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	11618	12	12	12	0.00
12/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	5559	6	6	6	650.00
12/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	8687	9	9	9	0.00
12/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	387	0	0	0	323.00
12/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1664	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
12/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	5314	5	5	5	0.00
12/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	109	0	0	0	650.00
12/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	147	0	0	0	0.00
12/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2321	2	2	2	2,500.00
12/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	21	0	0	0	650.00
12/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2658	2	3	2	0.00
12/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1691	2	2	2	800.00
12/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	40	0	0	0	0.00
12/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	478	0	0	0	0.00
12/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	681	1	1	1	0.00
12/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2623	2	3	2	0.00
12/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	1019	1	1	1	0.00
12/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	627	1	1	1	0.00
12/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	739	1	1	1	5,850.00
12/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	326	0	0	0	0.00
12/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3589	3	4	3	0.00
12/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	166	0	0	0	0.00
12/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2838	3	3	3	0.00
12/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	6086	6	6	6	0.00
12/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2693	3	3	3	0.00
12/06/2020	2030 On 05-November-20			Bond Future	9.50	93.4804	93.1270	93.4804	0.00
12/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1514	2	2	2	3,000.00
12/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3428	4	3	4	0.00
12/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	753	1	1	1	1,000.00
12/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	1909	2	2	2	1,000.00
12/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1295	1	1	1	3,000.00
12/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2756	3	3	3	0.00
12/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	4978	5	5	5	0.00
12/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	527	1	1	1	3,000.00
12/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	2784	3	3	3	0.00
12/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1533	2	2	2	14,160.00
12/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4253	4	4	4	0.00
12/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2362	3	2	3	3,000.00

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12/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	6593	7	7	7	0.00
12/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	775	1	1	1	14,160.00
12/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	983	1	1	1	15,646.00
12/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	1887	2	2	2	15,646.00
12/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6187	6	6	6	0.00
12/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	2811	3	3	3	0.00
12/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3369	3	3	3	0.00
12/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4600	4	5	4	0.00
12/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5259	5	5	5	0.00
12/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1271	1	1	1	3,000.00
12/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6715	6	7	6	0.00
12/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3429	3	3	3	0.00
12/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5804	6	6	6	0.00
12/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3902	4	4	4	0.00
12/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	7562	7	8	7	0.00
12/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2220	2	2	2	14,160.00
12/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1393	1	1	1	15,646.00
12/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1849	2	2	2	1,000.00
12/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3399	3	3	3	0.00
12/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	8957	9	9	9	0.00
12/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4563	4	5	4	0.00
12/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2791	3	3	3	3,000.00
12/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7666	7	8	7	0.00
12/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5300	5	5	5	0.00
12/06/2020	2030 On 04-February-21			Bond Future	9.69	90.5667	90.2088	90.5667	0.00
12/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	978	1	1	1	1,000.00
12/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2343	2	2	2	0.00
12/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2233	2	2	2	1,000.00
12/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	966	1	1	1	800.00
12/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2321	2	2	2	0.00
12/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2298	2	2	2	0.00
12/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	1711	2	2	2	800.00
12/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5307	6	5	6	0.00

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12/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2556	2	3	2	1,800.00
12/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	6449	6	6	6	0.00
12/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5454	5	5	5	0.00
12/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	8711	8	9	8	0.00
12/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5311	5	5	5	0.00
12/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5346	5	5	5	0.00
12/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	8661	8	9	8	0.00
12/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5276	5	5	5	0.00
12/06/2020	2030 On 06-May-21			Bond Future	9.89	91.6514	91.2890	91.6514	0.00
12/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7063	7	7	7	0.00
12/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2542	3	3	3	0.00
12/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10275	11	10	11	0.00
12/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10311	11	10	11	0.00
12/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	874	1	1	1	700.00
12/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4427	5	4	5	0.00
12/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4773	5	5	5	0.00
12/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10347	11	10	11	0.00
12/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2691	3	3	3	0.00
12/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6385	6	6	6	700.00
12/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1297	1	1	1	0.00
12/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11961	12	12	12	0.00
12/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4286	4	4	4	700.00
12/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6631	6	7	6	0.00
12/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1318	1	1	1	0.00
12/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1308	1	1	1	0.00
12/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3996	4	4	4	0.00
12/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2688	3	3	3	0.00
12/06/2020	2032 On 06-August-20			Bond Future	10.18	90.3297	89.9983	90.3297	99,449.00
12/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1446	2	1	2	0.00
12/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	580	1	1	1	0.00
12/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	593	1	1	1	0.00
12/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	113	0	0	0	800.00

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12/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	409	0	0	0	800.00
12/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	605	1	1	1	0.00
12/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	5116	5	5	5	0.00
12/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	5223	5	5	5	0.00
12/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	9233	9	9	9	0.00
12/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	6110	6	6	6	0.00
12/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	5170	5	5	5	0.00
12/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3135	3	3	3	800.00
12/06/2020	2032 On 05-November-20			Bond Future	10.39	87.1697	86.8342	87.1697	0.00
12/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	1888	2	2	2	0.00
12/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6001	6	6	6	0.00
12/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5649	6	6	6	0.00
12/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	816	1	1	1	3,000.00
12/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1579	2	2	2	3,000.00
12/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1272	1	1	1	1,000.00
12/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	1910	2	2	2	0.00
12/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	646	1	1	1	1,000.00
12/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	1866	2	2	2	0.00
12/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5763	6	6	6	0.00
12/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	8878	9	9	9	0.00
12/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	9858	10	10	10	0.00
12/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2015	2	2	2	1,000.00
12/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7154	7	7	7	0.00
12/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6365	6	6	6	0.00
12/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5680	5	6	5	0.00
12/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5722	6	6	6	0.00
12/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2166	2	2	2	3,000.00
12/06/2020	2032 On 04-February-21			Bond Future	10.59	88.1877	87.8480	88.1877	0.00
12/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	717	1	1	1	800.00
12/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	1742	2	2	2	0.00
12/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1252	1	1	1	800.00
12/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	1779	2	2	2	0.00
12/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	4839	5	5	5	0.00

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12/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	1760	2	2	2	0.00
12/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	7645	7	8	7	0.00
12/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	7600	7	8	7	0.00
12/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	9254	9	9	9	0.00
12/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3554	3	4	3	800.00
12/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	7690	7	8	7	0.00
12/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	12056	12	12	12	0.00
12/06/2020	2032 On 06-May-21			Bond Future	10.81	85.0964	84.7524	85.0964	0.00
12/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9217	9	9	9	0.00
12/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9251	10	9	10	0.00
12/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9184	9	9	9	0.00
12/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2371	2	2	2	0.00
12/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2355	2	2	2	0.00
12/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2339	2	2	2	0.00
12/06/2020	2033 On 06-August-20			Bond Future	96.76	96.6481	96.7642	96.6481	12,178.00
12/06/2020	2033 On 05-November-20			Bond Future	96.63	96.5144	96.6313	96.5144	0.00
12/06/2020	2033 On 04-February-21			Bond Future	97.78	97.6634	97.7812	97.6634	0.00
12/06/2020	2033 On 06-May-21			Bond Future	97.74	97.6256	97.7446	97.6256	0.00
12/06/2020	2037 On 06-August-20			Bond Future	11.11	80.8995	80.7522	80.8995	99,509.00
12/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	230	0	0	0	0.00
12/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	224	0	0	0	0.00
12/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	235	0	0	0	0.00
12/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8777	9	9	9	0.00
12/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8709	9	9	9	0.00
12/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8641	9	9	9	0.00
12/06/2020	2037 On 05-November-20			Bond Future	11.31	81.7826	81.6333	81.7826	0.00
12/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1212	1	1	1	0.00
12/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1184	1	1	1	0.00
12/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1198	1	1	1	0.00
12/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	8744	9	9	9	0.00
12/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	8631	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
12/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	8688	9	9	9	0.00
12/06/2020	2037 On 04-February-21			Bond Future	11.53	78.4822	78.3308	78.4822	0.00
12/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6080	6	6	6	300.00
12/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	839	1	1	1	72.00
12/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	12603	13	13	13	0.00
12/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2740	3	3	3	0.00
12/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1720	2	2	2	0.00
12/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1595	2	2	2	0.00
12/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5833	6	6	6	0.00
12/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1610	2	2	2	0.00
12/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	1936	2	2	2	240.00
12/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1626	2	2	2	0.00
12/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	9607	10	10	10	0.00
12/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	3644	4	4	4	240.00
12/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	8613	9	9	9	0.00
12/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	9716	10	10	10	0.00
12/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	951	1	1	1	300.00
12/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	6961	7	7	7	72.00
12/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	9286	9	9	9	72.00
12/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	9662	10	10	10	0.00
12/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	13442	13	13	13	0.00
12/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3491	3	3	3	0.00
12/06/2020	2037 On 06-May-21			Bond Future	11.75	79.4227	79.2693	79.4227	0.00
12/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	7674	8	8	8	0.00
12/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	7709	8	8	8	0.00
12/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	7744	8	8	8	0.00
12/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3886	4	4	4	0.00
12/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3868	4	4	4	0.00
12/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3905	4	4	4	0.00
12/06/2020	2038 On 06-August-20			Bond Future	107.52	107.2855	107.5204	107.2855	10,496.00
12/06/2020	2038 On 05-November-20			Bond Future	108.72	108.4817	108.7187	108.4817	0.00
12/06/2020	2038 On 04-February-21			Bond Future	108.30	108.0596	108.2990	108.0596	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
12/06/2020	2038 On 06-May-21			Bond Future	109.62	109.3775	109.6195	109.3775	0.00
12/06/2020	2040 On 06-August-20			Bond Future	11.31	82.4644	82.2756	82.4644	52,240.00
12/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	191	0	0	0	0.00
12/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	196	0	0	0	0.00
12/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	202	0	0	0	0.00
12/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1266	1	1	1	0.00
12/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2432	3	2	3	0.00
12/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	51	0	0	0	800.00
12/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	218	0	0	0	800.00
12/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1129	1	1	1	0.00
12/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	9173	9	9	9	0.00
12/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	13071	13	13	13	0.00
12/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4695	5	5	5	800.00
12/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	9466	9	9	9	0.00
12/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4406	4	4	4	12,538.00
12/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2750	3	3	3	517.00
12/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	9540	9	10	9	0.00
12/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	9393	9	9	9	0.00
12/06/2020	2040 On 05-November-20			Bond Future	11.51	83.3647	83.1733	83.3647	0.00
12/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	507	1	1	1	2,000.00
12/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	353	0	0	0	2,000.00
12/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	749	1	1	1	2,230.00
12/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1111	1	1	1	0.00
12/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1017	1	1	1	2,000.00
12/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2571	3	3	3	2,230.00
12/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4760	5	5	5	0.00
12/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1125	1	1	1	0.00
12/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	4073	4	4	4	0.00
12/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1140	1	1	1	0.00
12/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4157	4	4	4	2,000.00
12/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9552	9	10	9	0.00
12/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9491	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
12/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	15269	15	15	15	0.00
12/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	11575	11	12	11	0.00
12/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3567	3	4	3	2,000.00
12/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	6002	6	6	6	0.00
12/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	10054	10	10	10	0.00
12/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	9614	9	10	9	0.00
12/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	13507	13	14	13	0.00
12/06/2020	2040 On 04-February-21			Bond Future	11.73	79.8324	79.6386	79.8324	0.00
12/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1094	1	1	1	800.00
12/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4847	5	5	5	0.00
12/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1553	2	2	2	0.00
12/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	552	1	1	1	500.00
12/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	611	1	1	1	800.00
12/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1569	2	2	2	0.00
12/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1538	2	2	2	0.00
12/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1309	1	1	1	500.00
12/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	4312	4	4	4	0.00
12/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5307	5	5	5	500.00
12/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	11600	11	12	11	0.00
12/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	10623	10	11	10	0.00
12/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	16858	17	17	17	0.00
12/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	16246	16	16	16	0.00
12/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	12695	13	13	13	0.00
12/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	10504	10	11	10	0.00
12/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	10563	10	11	10	0.00
12/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	4766	5	5	5	800.00
12/06/2020	2040 On 06-May-21			Bond Future	11.95	80.7891	80.5928	80.7891	0.00
12/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	7305	7	7	7	0.00
12/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	7340	7	7	7	0.00
12/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	7270	7	7	7	0.00
12/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4478	4	4	4	0.00
12/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4456	4	4	4	0.00
12/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4434	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
12/06/2020	2044 On 06-August-20			Bond Future	11.37	79.1870	78.9295	79.1870	76,928.00
12/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	19	0	0	0	602.00
12/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	100	0	0	0	0.00
12/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	5	0	0	0	140.00
12/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	54	0	0	0	140.00
12/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	106	0	0	0	0.00
12/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	142	0	0	0	602.00
12/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	103	0	0	0	0.00
12/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1322	1	1	1	0.00
12/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1735	2	2	2	0.00
12/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	18834	19	19	19	0.00
12/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	13012	13	13	13	0.00
12/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	11208	11	11	11	0.00
12/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	4367	4	4	4	140.00
12/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	11288	11	11	11	0.00
12/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3660	4	4	4	602.00
12/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	11368	11	11	11	0.00
12/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	15613	15	16	15	0.00
12/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	10420	10	10	10	0.00
12/06/2020	2044 On 05-November-20			Bond Future	11.57	80.0516	79.7908	80.0516	0.00
12/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	449	0	0	0	1,815.00
12/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1082	1	1	1	0.00
12/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	646	1	1	1	0.00
12/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3522	4	4	4	0.00
12/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1110	1	1	1	0.00
12/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3677	4	4	4	0.00
12/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	655	1	1	1	568.00
12/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	724	1	1	1	525.00
12/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	237	0	0	0	525.00
12/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	2901	3	3	3	0.00
12/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	96	0	0	0	1,815.00
12/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	704	1	1	1	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1096	1	1	1	0.00
12/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2598	3	3	3	0.00
12/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	217	0	0	0	568.00
12/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	9665	9	10	9	0.00
12/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	11804	12	12	12	0.00
12/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5577	5	6	5	1,815.00
12/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4609	4	5	4	1,815.00
12/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	21534	21	22	21	0.00
12/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	9729	10	10	10	0.00
12/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	11946	12	12	12	0.00
12/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	17289	17	17	17	0.00
12/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	17720	17	18	17	0.00
12/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	12377	12	12	12	0.00
12/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	14180	14	14	14	0.00
12/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	6031	6	6	6	525.00
12/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	4784	5	5	5	568.00
12/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	9792	10	10	10	0.00
12/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	12304	12	12	12	0.00
12/06/2020	2044 On 04-February-21			Bond Future	11.78	76.6059	76.3417	76.6059	0.00
12/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1382	1	1	1	0.00
12/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1410	1	1	1	0.00
12/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1298	1	1	1	0.00
12/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	628	1	1	1	405.00
12/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1396	1	1	1	0.00
12/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	989	1	1	1	0.00
12/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2230	2	2	2	0.00
12/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	11252	11	11	11	0.00
12/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	11695	11	12	11	405.00
12/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	16157	16	16	16	0.00
12/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	8525	8	9	8	405.00
12/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	11315	11	11	11	0.00
12/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	13365	13	13	13	0.00
12/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	11190	11	11	11	0.00

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12/06/2020	2044 On 06-May-21			Bond Future	11.99	77.5240	77.2565	77.5240	0.00
12/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	7215	7	7	7	0.00
12/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	7180	7	7	7	0.00
12/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	7146	7	7	7	0.00
12/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4557	4	5	4	0.00
12/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4579	4	5	4	0.00
12/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4534	4	5	4	0.00
12/06/2020	2046 On 06-August-20			Bond Future	97.57	97.3943	97.5724	97.3943	16,109.00
12/06/2020	2046 On 05-November-20			Bond Future	96.87	96.6950	96.8744	96.6950	0.00
12/06/2020	2046 On 04-February-21			Bond Future	98.03	97.8463	98.0275	97.8463	0.00
12/06/2020	2046 On 06-May-21			Bond Future	97.41	97.2311	97.4144	97.2311	0.00
12/06/2020	2050 On 06-August-20			Bond Future	98.14	98.1232	98.1360	98.1232	16,793.00
12/06/2020	2050 On 05-November-20			Bond Future	99.23	99.2171	99.2295	99.2171	0.00
12/06/2020	2050 On 04-February-21			Bond Future	98.50	98.4888	98.5008	98.4888	0.00
12/06/2020	2050 On 06-May-21			Bond Future	99.70	99.6897	99.7018	99.6897	0.00
12/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	AL37 On 06-August-20			Index Future	726.97	729.0710	726.9700	729.0710	0.00
12/06/2020	AL37 On 05-November-20			Index Future	734.98	737.1050	734.9780	737.1050	0.00
12/06/2020	AL37 On 04-February-21			Index Future	743.55	745.7030	743.5480	745.7030	0.00
12/06/2020	AL37 On 06-May-21			Index Future	752.44	754.6170	752.4350	754.6170	0.00
12/06/2020	AL7T On 06-August-20			Index Future	805.27	808.1460	805.2720	808.1460	0.00
12/06/2020	AL7T On 05-November-20			Index Future	814.14	817.0520	814.1410	817.0520	0.00
12/06/2020	AL7T On 04-February-21			Index Future	823.64	826.5820	823.6350	826.5820	0.00
12/06/2020	AL7T On 06-May-21			Index Future	833.48	836.4640	833.4790	836.4640	0.00
12/06/2020	ALBI On 06-August-20			Index Future	704.18	705.9840	704.1790	705.9840	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	ALBI On 05-November-20			Index Future	711.94	713.7640	711.9350	713.7640	0.00
12/06/2020	ALBI On 04-February-21			Index Future	720.24	722.0890	720.2360	722.0890	0.00
12/06/2020	ALBI On 06-May-21			Index Future	728.85	730.7210	728.8450	730.7210	0.00
12/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C208 On 31-March-21			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
12/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2020	ES33 On 06-August-20			Bond Future	11.90	74.3059	74.2151	74.3059	350.00
12/06/2020	ES33 On 05-November-20			Bond Future	12.16	71.3414	71.2493	71.3414	0.00
12/06/2020	ES33 On 04-February-21			Bond Future	12.42	72.1744	72.0810	72.1744	0.00
12/06/2020	ES33 On 06-May-21			Bond Future	12.70	69.2608	69.1661	69.2608	0.00
12/06/2020	ES42 On 06-August-20			Bond Future	12.37	73.6965	73.5097	73.6965	4,919.00
12/06/2020	ES42 On 05-November-20			Bond Future	12.62	70.2421	70.0528	70.2421	0.00
12/06/2020	ES42 On 04-February-21			Bond Future	12.88	71.0631	70.8714	71.0631	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
12/06/2020	ES42 On 06-May-21			Bond Future	13.15	67.6550	67.4609	67.6550	0.00
12/06/2020	GOVI On 06-August-20			GOVI	696.32	698.1790	696.3200	698.1790	1,032.00
12/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	318100	30	32	30	0.00
12/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	318000	30	32	30	0.00
12/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	318200	30	32	30	0.00
12/06/2020	GOVI On 05-November-20			GOVI	703.99	705.8730	703.9900	705.8730	0.00
12/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	338600	32	34	32	0.00
12/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	338400	32	34	32	0.00
12/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	338500	32	34	32	0.00
12/06/2020	GOVI On 04-February-21			GOVI	712.20	714.1060	712.1990	714.1060	0.00
12/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	387410	37	39	37	0.00
12/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	387510	37	39	37	0.00
12/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	387610	37	39	37	0.00
12/06/2020	GOVI On 06-May-21			GOVI	720.71	722.6430	720.7110	722.6430	0.00
12/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	420410	44	42	44	0.00
12/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	420210	44	42	44	0.00
12/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	420310	44	42	44	0.00
12/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2020	IGOV On 06-August-20			Index Future	255.81	255.8480	255.8140	255.8480	1,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	IGOV On 05-November-20			Index Future	258.70	258.7300	258.6950	258.7300	47.00
12/06/2020	IGOV On 04-February-21			Index Future	261.77	261.8100	261.7730	261.8100	0.00
12/06/2020	IGOV On 06-May-21			Index Future	264.96	265.0010	264.9640	265.0010	0.00
12/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
12/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
12/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0800	94.0800	94.0800	0.00
12/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.35	92.3600	92.3500	92.3600	0.00
12/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.57	90.5900	90.5700	90.5900	0.00
12/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.61	89.6500	89.6100	89.6500	0.00
12/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.97	91.0200	90.9700	91.0200	51.00
12/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.49	90.5500	90.4900	90.5500	0.00
12/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.70	90.7900	90.7000	90.7900	0.00
12/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.94	94.0500	93.9400	94.0500	0.00
12/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.56	94.6900	94.5600	94.6900	0.00
12/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.12	87.2500	87.1200	87.2500	0.00
12/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.80	92.9500	92.8000	92.9500	0.00
12/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/06/2020	IS10 On 17-December-25			Interest Rate Swap	82.43	82.8300	82.4300	82.8300	0.00
12/06/2020	IS10 On 16-March-26			Interest Rate Swap	79.17	79.6000	79.1700	79.6000	0.00
12/06/2020	IS10 On 15-June-26			Interest Rate Swap	77.79	78.2400	77.7900	78.2400	0.00
12/06/2020	IS10 On 21-September-26			Interest Rate Swap	80.04	80.4900	80.0400	80.4900	0.00
12/06/2020	IS10 On 21-December-26			Interest Rate Swap	84.28	84.7000	84.2800	84.7000	0.00
12/06/2020	IS10 On 15-March-27			Interest Rate Swap	83.03	83.4400	83.0300	83.4400	0.00
12/06/2020	IS10 On 21-June-27			Interest Rate Swap	85.29	85.6900	85.2900	85.6900	0.00
12/06/2020	IS10 On 20-September-27			Interest Rate Swap	91.18	91.6000	91.1800	91.6000	0.00
12/06/2020	IS10 On 20-December-27			Interest Rate Swap	91.68	92.1300	91.6800	92.1300	0.00
12/06/2020	IS10 On 22-March-28			Interest Rate Swap	84.88	85.3700	84.8800	85.3700	0.00
12/06/2020	IS10 On 20-June-28			Interest Rate Swap	92.73	93.2400	92.7300	93.2400	0.00
12/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
12/06/2020	R023 On 06-August-20			Bond Future	5.17	109.5527	109.5556	109.5527	26,872.00
12/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4963	5	5	5	0.00
12/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5009	5	5	5	0.00
12/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4986	5	5	5	0.00
12/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R023 On 05-November-20			Bond Future	5.26	106.8398	106.8421	106.8398	0.00
12/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4750	5	5	5	0.00
12/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4729	5	5	5	0.00
12/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4770	5	5	5	0.00
12/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	15	0	0	0	0.00
12/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	14	0	0	0	0.00
12/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	14	0	0	0	0.00
12/06/2020	R023 On 04-February-21			Bond Future	5.34	108.0867	108.0886	108.0867	0.00
12/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2206	2	2	2	0.00
12/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2236	2	2	2	0.00
12/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2221	2	2	2	0.00
12/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	288	0	0	0	0.00
12/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	292	0	0	0	0.00
12/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	284	0	0	0	0.00
12/06/2020	R023 On 06-May-21			Bond Future	5.41	105.4690	105.4708	105.4690	0.00
12/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3740	4	4	4	0.00
12/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3771	4	4	4	0.00
12/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3755	4	4	4	0.00
12/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	82	0	0	0	0.00
12/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	81	0	0	0	0.00
12/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	83	0	0	0	0.00
12/06/2020	R035 On 06-August-20			Bond Future	10.84	89.8905	89.7732	89.8905	100,453.00
12/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	441	0	0	0	0.00
12/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	45	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	33	0	0	0	24,761.00
12/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	241	0	0	0	500.00
12/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	451	0	0	0	0.00
12/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1356	1	1	1	0.00
12/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	431	0	0	0	0.00
12/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	14	0	0	0	3,000.00
12/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	15231	15	15	15	0.00
12/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6618	7	7	7	0.00
12/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	6742	7	7	7	0.00
12/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	13230	13	13	13	0.00
12/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6680	7	7	7	0.00
12/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3906	4	4	4	500.00
12/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	8299	8	8	8	0.00
12/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12528	12	13	12	0.00
12/06/2020	R035 On 05-November-20			Bond Future	11.05	86.3961	86.2770	86.3961	0.00
12/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1917	2	2	2	0.00
12/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	1940	2	2	2	0.00
12/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1895	2	2	2	0.00
12/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	6650	7	7	7	0.00
12/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6604	7	7	7	0.00
12/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6559	6	7	6	0.00
12/06/2020	R035 On 04-February-21			Bond Future	11.27	87.4047	87.2839	87.4047	0.00
12/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1598	2	2	2	0.00
12/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1725	2	2	2	0.00
12/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1582	2	2	2	0.00
12/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4168	4	4	4	0.00
12/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1567	2	2	2	0.00
12/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	9515	9	10	9	0.00
12/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4944	5	5	5	650.00
12/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	9570	9	10	9	0.00
12/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	9034	9	9	9	650.00
12/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	9461	9	9	9	0.00
12/06/2020	R035 On 06-May-21			Bond Future	11.48	83.9723	83.8499	83.9723	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
12/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	8380	8	8	8	0.00
12/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8455	9	8	9	0.00
12/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2339	2	2	2	793.00
12/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	7179	7	7	7	0.00
12/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	4933	5	5	5	0.00
12/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8418	9	8	9	0.00
12/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	5915	6	6	6	793.00
12/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4093	4	4	4	793.00
12/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3462	3	3	3	0.00
12/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10227	10	10	10	0.00
12/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3479	3	3	3	0.00
12/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3445	3	3	3	0.00
12/06/2020	R186 On 06-August-20			Bond Future	7.77	115.3043	114.9548	115.3043	68,592.00
12/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3664	4	4	4	0.00
12/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	832	1	1	1	2,500.00
12/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6463	7	6	7	900.00
12/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2261	2	2	2	900.00
12/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3179	3	3	3	0.00
12/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	3705	4	4	4	0.00
12/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3623	4	4	4	0.00
12/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	528	0	1	0	0.00
12/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2575	2	3	2	2,500.00
12/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	1049	1	1	1	15,177.00
12/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	655	1	1	1	0.00
12/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	507	0	1	0	0.00
12/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	518	0	1	0	0.00
12/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	120	0	0	0	0.00
12/06/2020	R186 On 05-November-20			Bond Future	7.95	116.5615	116.2076	116.5615	0.00
12/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	668	1	1	1	1,200.00
12/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	4681	5	5	5	0.00
12/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	4644	5	5	5	0.00
12/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2543	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4608	5	5	5	0.00
12/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2130	2	2	2	3,500.00
12/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3563	4	4	4	3,500.00
12/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	6994	7	7	7	0.00
12/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1591	1	2	1	0.00
12/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	530	0	1	0	3,500.00
12/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1132	1	1	1	0.00
12/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2703	3	3	3	0.00
12/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1145	1	1	1	0.00
12/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2293	2	2	2	0.00
12/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1120	1	1	1	0.00
12/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5683	5	6	5	0.00
12/06/2020	R186 On 04-February-21			Bond Future	8.13	112.6385	112.2801	112.6385	0.00
12/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	2896	3	3	3	0.00
12/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	2922	3	3	3	0.00
12/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	2948	3	3	3	0.00
12/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2797	3	3	3	0.00
12/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2774	3	3	3	0.00
12/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2820	3	3	3	0.00
12/06/2020	R186 On 06-May-21			Bond Future	8.33	113.9869	113.6239	113.9869	0.00
12/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11185	12	11	12	0.00
12/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11149	11	11	11	0.00
12/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11113	11	11	11	0.00
12/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	453	0	0	0	0.00
12/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	457	0	0	0	0.00
12/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	448	0	0	0	0.00
12/06/2020	R197 On 06-August-20			Bond Future	307.63	307.5060	307.6279	307.5060	2,549.00
12/06/2020	R197 On 05-November-20			Bond Future	311.06	310.9337	311.0552	310.9337	0.00
12/06/2020	R197 On 04-February-21			Bond Future	306.82	306.6998	306.8216	306.6998	0.00
12/06/2020	R197 On 06-May-21			Bond Future	310.56	310.4403	310.5629	310.4403	0.00
12/06/2020	R202 On 06-August-20			Bond Future	214.66	215.5307	214.6562	215.5307	7,794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	R202 On 05-November-20			Bond Future	217.05	217.9332	217.0478	217.9332	0.00
12/06/2020	R202 On 04-February-21			Bond Future	215.42	216.3124	215.4156	216.3124	0.00
12/06/2020	R202 On 06-May-21			Bond Future	218.04	218.9501	218.0419	218.9501	0.00
12/06/2020	R208 On 06-August-20			Bond Future	3.43	104.5125	104.5309	104.5125	23,391.00
12/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1337	1	1	1	0.00
12/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1344	1	1	1	0.00
12/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1331	1	1	1	0.00
12/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R208 On 05-November-20			Bond Future	2.77	102.2608	102.2788	102.2608	0.00
12/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	782	1	1	1	0.00
12/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	778	1	1	1	0.00
12/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	774	1	1	1	0.00
12/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
12/06/2020	R209 On 06-August-20			Bond Future	10.79	68.4486	68.3470	68.4486	61,531.00
12/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
12/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
12/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
12/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	41078	41	41	41	0.00
12/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	41186	41	41	41	0.00
12/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	40969	41	41	41	0.00
12/06/2020	R209 On 05-November-20			Bond Future	10.98	66.0548	65.9518	66.0548	0.00
12/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1364	1	1	1	0.00
12/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1395	1	1	1	0.00
12/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1380	1	1	1	0.00
12/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	6913	7	7	7	0.00
12/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	6868	7	7	7	0.00
12/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	6958	7	7	7	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
12/06/2020	R209 On 04-February-21			Bond Future	11.17	66.8262	66.7217	66.8262	0.00
12/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1773	2	2	2	0.00
12/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1789	2	2	2	0.00
12/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1758	2	2	2	0.00
12/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	7746	8	8	8	0.00
12/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	7702	8	8	8	0.00
12/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	7657	8	8	8	0.00
12/06/2020	R209 On 06-May-21			Bond Future	11.36	64.4845	64.3786	64.4845	0.00
12/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7458	8	7	8	0.00
12/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	7521	8	8	8	0.00
12/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7490	8	7	8	0.00
12/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3265	3	3	3	0.00
12/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3235	3	3	3	0.00
12/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3250	3	3	3	0.00
12/06/2020	R210 On 06-August-20			Bond Future	186.84	186.8176	186.8387	186.8176	1,929.00
12/06/2020	R210 On 05-November-20			Bond Future	186.21	186.1940	186.2143	186.1940	0.00
12/06/2020	R210 On 04-February-21			Bond Future	188.43	188.4108	188.4307	188.4108	0.00
12/06/2020	R210 On 06-May-21			Bond Future	187.99	187.9668	187.9865	187.9668	0.00
12/06/2020	R212 On 06-August-20			Bond Future	166.26	166.2465	166.2579	166.2465	6,744.00
12/06/2020	R212 On 05-November-20			Bond Future	168.11	168.1002	168.1108	168.1002	0.00
12/06/2020	R212 On 04-February-21			Bond Future	167.79	167.7804	167.7905	167.7804	0.00
12/06/2020	R212 On 06-May-21			Bond Future	169.84	169.8264	169.8363	169.8264	0.00
12/06/2020	R213 On 06-August-20			Bond Future	9.74	85.6078	85.3268	85.6078	17,345.00
12/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	977	1	1	1	0.00
12/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	1015	1	1	1	0.00
12/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	996	1	1	1	0.00
12/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3549	3	4	3	0.00
12/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3508	3	4	3	0.00
12/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3589	3	4	3	0.00
12/06/2020	R213 On 05-November-20			Bond Future	9.93	83.0120	82.7274	83.0120	0.00
12/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2303	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
12/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2327	2	2	2	0.00
12/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2351	2	2	2	0.00
12/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4142	4	4	4	0.00
12/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4209	4	4	4	0.00
12/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4176	4	4	4	0.00
12/06/2020	R213 On 04-February-21			Bond Future	10.13	83.9809	83.6927	83.9809	0.00
12/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2075	2	2	2	0.00
12/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2055	2	2	2	0.00
12/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2035	2	2	2	0.00
12/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	6095	6	6	6	0.00
12/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	6133	6	6	6	0.00
12/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6058	6	6	6	0.00
12/06/2020	R213 On 06-May-21			Bond Future	10.32	81.4535	81.1617	81.4535	0.00
12/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9474	10	9	10	0.00
12/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9507	10	10	10	0.00
12/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9441	10	9	10	0.00
12/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1751	2	2	2	0.00
12/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1739	2	2	2	0.00
12/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1726	2	2	2	0.00
12/06/2020	R214 On 06-August-20			Bond Future	11.14	65.9502	65.7627	65.9502	21,194.00
12/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	333	0	0	0	0.00
12/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	348	0	0	0	0.00
12/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	341	0	0	0	0.00
12/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	7388	7	7	7	0.00
12/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	7271	7	7	7	0.00
12/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	7329	7	7	7	0.00
12/06/2020	R214 On 05-November-20			Bond Future	11.32	63.3922	63.2023	63.3922	0.00
12/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1302	1	1	1	0.00
12/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1288	1	1	1	0.00
12/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1317	1	1	1	0.00
12/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7626	7	8	7	0.00
12/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7577	7	8	7	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
12/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7529	7	8	7	0.00
12/06/2020	R214 On 04-February-21			Bond Future	11.52	64.1323	63.9398	64.1323	0.00
12/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1641	2	2	2	0.00
12/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1671	2	2	2	0.00
12/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1656	2	2	2	0.00
12/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	8523	8	9	8	0.00
12/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8475	8	8	8	0.00
12/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	8571	8	9	8	0.00
12/06/2020	R214 On 06-May-21			Bond Future	11.71	61.6198	61.4249	61.6198	0.00
12/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6580	7	7	7	0.00
12/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	6550	7	7	7	0.00
12/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	6520	7	7	7	0.00
12/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3844	4	4	4	0.00
12/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3861	4	4	4	0.00
12/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3826	4	4	4	0.00
12/06/2020	R248 On 06-August-20			Bond Future	11.34	82.4819	82.1834	82.4819	96,451.00
12/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	248	0	0	0	0.00
12/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	4705	5	5	5	0.00
12/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	2009	2	2	2	0.00
12/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1197	1	1	1	640.00
12/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	11	0	0	0	20,640.00
12/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	261	0	0	0	0.00
12/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4481	5	4	5	470.00
12/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	8955	9	9	9	814.00
12/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	383	0	0	0	640.00
12/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	4	0	0	0	3,000.00
12/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1860	2	2	2	470.00
12/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6581	7	7	7	814.00
12/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	254	0	0	0	0.00
12/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8769	9	9	9	0.00
12/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	819	1	1	1	0.00
12/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3499	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	8695	8	9	8	0.00
12/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1462	1	1	1	0.00
12/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	354	0	0	0	0.00
12/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1372	1	1	1	0.00
12/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	19205	19	19	19	0.00
12/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	16786	16	17	16	0.00
12/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4627	4	5	4	0.00
12/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3298	3	3	3	0.00
12/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8844	9	9	9	0.00
12/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	7615	7	8	7	0.00
12/06/2020	R248 On 05-November-20			Bond Future	11.54	78.9697	78.6675	78.9697	0.00
12/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2532	3	3	3	800.00
12/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	700	1	1	1	800.00
12/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	742	1	1	1	0.00
12/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	731	1	1	1	0.00
12/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	720	1	1	1	0.00
12/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	11874	12	12	12	0.00
12/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	11947	12	12	12	0.00
12/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	11802	12	12	12	0.00
12/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	12094	12	12	12	0.00
12/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6198	6	6	6	0.00
12/06/2020	R248 On 04-February-21			Bond Future	11.74	79.8917	79.5857	79.8917	0.00
12/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1578	2	2	2	0.00
12/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1594	2	2	2	0.00
12/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1610	2	2	2	0.00
12/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	10463	10	10	10	0.00
12/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	10586	10	11	10	0.00
12/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	10525	10	11	10	0.00
12/06/2020	R248 On 06-May-21			Bond Future	11.95	76.4326	76.1228	76.4326	0.00
12/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	7039	7	7	7	0.00
12/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	7108	7	7	7	0.00
12/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	7073	7	7	7	0.00
12/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4655	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
12/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4632	5	5	5	0.00
12/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4679	5	5	5	0.00