



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	2025 On 06-February-20			Bond Future	135.57	135.5656	135.5656	135.5656	0.00
10/02/2020	2025 On 07-May-20			Bond Future	138.71	138.6555	138.7115	138.6555	2,037.00
10/02/2020	2025 On 06-August-20			Bond Future	139.71	139.6508	139.7077	139.6508	0.00
10/02/2020	2025 On 05-November-20			Bond Future	142.23	142.1679	142.2257	142.1679	0.00
10/02/2020	2025 On 04-February-21			Bond Future	143.26	143.1982	143.2573	143.1982	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
10/02/2020	2029 On 06-February-20			Bond Future	100.56	100.5639	100.5639	100.5639	0.00
10/02/2020	2029 On 07-May-20			Bond Future	101.82	101.6585	101.8201	101.6585	3,765.00
10/02/2020	2029 On 06-August-20			Bond Future	103.65	103.4880	103.6525	103.4880	0.00
10/02/2020	2029 On 05-November-20			Bond Future	104.38	104.2147	104.3822	104.2147	0.00
10/02/2020	2030 On 06-February-20			Bond Future	8.80	94.9984	8.8000	94.9984	0.00
10/02/2020	2030 On 07-May-20			Bond Future	8.97	96.2470	8.9730	96.2470	75,826.00
10/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1101	1	1101	1	0.00
10/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2369	3	2369	3	0.00
10/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1075	1	1075	1	0.00
10/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1050	1	1050	1	0.00
10/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2207	2	2207	2	0.00
10/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2244	2	2244	2	0.00
10/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	1050	1	1050	1	7,750.00
10/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2170	2	2170	2	0.00
10/02/2020	2030 On 06-August-20			Bond Future	9.05	93.9464	9.0467	93.9464	200.00
10/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2470	3	2470	3	0.00
10/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2535	3	2535	3	0.00
10/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2502	3	2502	3	0.00
10/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2184	2	2184	2	0.00
10/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2157	2	2157	2	0.00
10/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2211	2	2211	2	0.00
10/02/2020	2030 On 05-November-20			Bond Future	9.11	95.6184	9.1116	95.6184	0.00
10/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2556	3	2556	3	1,000.00
10/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	954	1	954	1	1,000.00
10/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3672	4	3672	4	0.00
10/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1736	2	1736	2	3,000.00
10/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6411	7	6411	7	0.00
10/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3708	4	3708	4	0.00
10/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3149	3	3149	3	3,000.00
10/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8152	8	8152	8	0.00
10/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2526	3	2526	3	16,000.00
10/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7716	8	7716	8	0.00
10/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3744	4	3744	4	0.00
10/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1298	1	1298	1	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	3007	3	3007	3	0.00
10/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	2070	2	2070	2	0.00
10/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	598	1	598	1	3,000.00
10/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4798	5	4798	5	0.00
10/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	2112	2	2112	2	0.00
10/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	690	1	690	1	16,000.00
10/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	4013	4	4013	4	0.00
10/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2457	2	2457	2	0.00
10/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	1049	1	1049	1	1,000.00
10/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	2091	2	2091	2	0.00
10/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2978	3	2978	3	0.00
10/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5634	5	5634	5	0.00
10/02/2020	2032 On 06-February-20			Bond Future	9.26	95.7658	9.2550	95.7658	0.00
10/02/2020	2032 On 07-May-20			Bond Future	9.43	92.8742	9.4297	92.8742	85,197.00
10/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1086	1	1086	1	0.00
10/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	708	1	708	1	7,500.00
10/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2120	2	2120	2	7,500.00
10/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1446	2	1446	2	7,500.00
10/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1137	1	1137	1	0.00
10/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1163	1	1163	1	7,500.00
10/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1111	1	1111	1	0.00
10/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2793	3	2793	3	0.00
10/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2751	3	2751	3	0.00
10/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2709	3	2709	3	0.00
10/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2315	2	2315	2	0.00
10/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1654	2	1654	2	0.00
10/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2836	3	2836	3	0.00
10/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3628	3	3628	3	0.00
10/02/2020	2032 On 06-August-20			Bond Future	9.51	94.5231	9.5099	94.5231	300.00
10/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2487	3	2487	3	0.00
10/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2520	3	2520	3	0.00
10/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2553	3	2553	3	0.00
10/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2814	3	2814	3	0.00
10/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2880	3	2880	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
10/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2847	3	2847	3	0.00
10/02/2020	2032 On 05-November-20			Bond Future	9.59	92.0469	9.5871	92.0469	0.00
10/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3775	4	3775	4	0.00
10/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9113	9	9113	9	0.00
10/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9534	10	9534	10	0.00
10/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1782	2	1782	2	3,000.00
10/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3245	3	3245	3	3,000.00
10/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2695	3	2695	3	1,000.00
10/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	3812	4	3812	4	0.00
10/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1392	1	1392	1	1,000.00
10/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3738	4	3738	4	0.00
10/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2701	3	2701	3	0.00
10/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4911	5	4911	5	0.00
10/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5671	5	5671	5	0.00
10/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	616	1	616	1	1,000.00
10/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2650	3	2650	3	0.00
10/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3644	4	3644	4	0.00
10/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	3099	3	3099	3	0.00
10/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2676	3	2676	3	0.00
10/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	698	1	698	1	3,000.00
10/02/2020	2033 On 06-February-20			Bond Future	100.47	100.4688	100.4688	100.4688	0.00
10/02/2020	2033 On 07-May-20			Bond Future	101.25	101.0257	101.2471	101.0257	6,960.00
10/02/2020	2033 On 06-August-20			Bond Future	103.07	102.8436	103.0690	102.8436	0.00
10/02/2020	2033 On 05-November-20			Bond Future	103.71	103.4809	103.7103	103.4809	0.00
10/02/2020	2037 On 06-February-20			Bond Future	9.83	89.4137	9.8250	89.4137	0.00
10/02/2020	2037 On 07-May-20			Bond Future	10.07	90.2705	10.0689	90.2705	68,146.00
10/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	712	1	712	1	0.00
10/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	964	1	964	1	7,500.00
10/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	733	1	733	1	0.00
10/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	1863	2	1863	2	7,500.00
10/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	754	1	754	1	0.00
10/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	4176	4	4176	4	0.00
10/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2364	2	2364	2	0.00
10/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	4288	4	4288	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
10/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3699	3	3699	3	0.00
10/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	4232	4	4232	4	0.00
10/02/2020	2037 On 06-August-20			Bond Future	10.16	87.6132	10.1605	87.6132	300.00
10/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2160	2	2160	2	0.00
10/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2190	2	2190	2	0.00
10/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2129	2	2129	2	0.00
10/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4311	4	4311	4	0.00
10/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	4267	4	4267	4	0.00
10/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	4224	4	4224	4	0.00
10/02/2020	2037 On 05-November-20			Bond Future	10.24	89.1726	10.2437	89.1726	0.00
10/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3502	4	3502	4	0.00
10/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3431	4	3431	4	0.00
10/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3466	4	3466	4	0.00
10/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3950	4	3950	4	0.00
10/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3880	4	3880	4	0.00
10/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3915	4	3915	4	0.00
10/02/2020	2038 On 06-February-20			Bond Future	114.96	114.9595	114.9595	114.9595	0.00
10/02/2020	2038 On 07-May-20			Bond Future	117.03	116.9526	117.0291	116.9526	10,867.00
10/02/2020	2038 On 06-August-20			Bond Future	117.45	117.3700	117.4478	117.3700	0.00
10/02/2020	2038 On 05-November-20			Bond Future	119.56	119.4854	119.5646	119.4854	0.00
10/02/2020	2040 On 06-February-20			Bond Future	9.95	92.1315	9.9450	92.1315	0.00
10/02/2020	2040 On 07-May-20			Bond Future	10.20	92.8650	10.2043	92.8650	45,447.00
10/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	856	1	856	1	0.00
10/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1547	2	1547	2	2,640.00
10/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	390	0	390	0	2,640.00
10/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	832	1	832	1	0.00
10/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	809	1	809	1	0.00
10/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4604	4	4604	4	0.00
10/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4485	4	4485	4	0.00
10/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	6116	6	6116	6	0.00
10/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	3150	3	3150	3	0.00
10/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4544	4	4544	4	0.00
10/02/2020	2040 On 06-August-20			Bond Future	10.30	90.0032	10.2963	90.0032	600.00
10/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2318	3	2318	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
10/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2351	3	2351	3	0.00
10/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2384	3	2384	3	0.00
10/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4463	4	4463	4	0.00
10/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4371	4	4371	4	0.00
10/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4417	4	4417	4	0.00
10/02/2020	2040 On 05-November-20			Bond Future	10.38	91.6051	10.3800	91.6051	0.00
10/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1786	2	1786	2	2,000.00
10/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3351	4	3351	4	2,000.00
10/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2570	3	2570	3	2,000.00
10/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1239	1	1239	1	2,000.00
10/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3609	4	3609	4	0.00
10/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10157	11	10157	11	0.00
10/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3647	4	3647	4	0.00
10/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9165	10	9165	10	0.00
10/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3685	4	3685	4	0.00
10/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1351	1	1351	1	2,000.00
10/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	4175	4	4175	4	0.00
10/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	4137	4	4137	4	0.00
10/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5497	5	5497	5	0.00
10/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	8256	8	8256	8	0.00
10/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	1064	1	1064	1	2,000.00
10/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	4213	4	4213	4	0.00
10/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6887	7	6887	7	0.00
10/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4488	4	4488	4	0.00
10/02/2020	2044 On 06-February-20			Bond Future	10.02	88.8003	10.0200	88.8003	0.00
10/02/2020	2044 On 07-May-20			Bond Future	10.28	89.5068	10.2821	89.5068	71,190.00
10/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	806	1	806	1	0.00
10/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	4987	5	4987	5	0.00
10/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	851	1	851	1	0.00
10/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	151	0	151	0	100.00
10/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1290	2	1290	2	100.00
10/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	107	0	107	0	556.00
10/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	256	0	256	0	129.00
10/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1261	2	1261	2	129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6572	7	6572	7	0.00
10/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	828	1	828	1	0.00
10/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1095	1	1095	1	556.00
10/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6181	7	6181	7	0.00
10/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	717	1	717	1	556.00
10/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	620	1	620	1	100.00
10/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8765	8	8765	8	0.00
10/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	4091	4	4091	4	0.00
10/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4742	4	4742	4	0.00
10/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3709	3	3709	3	0.00
10/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4805	4	4805	4	0.00
10/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	7199	7	7199	7	0.00
10/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3762	3	3762	3	0.00
10/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	1017	1	1017	1	129.00
10/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	8171	8	8171	8	0.00
10/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4680	4	4680	4	0.00
10/02/2020	2044 On 06-August-20			Bond Future	10.37	86.7107	10.3719	86.7107	500.00
10/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1658	2	1658	2	0.00
10/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	585	1	585	1	602.00
10/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2012	2	2012	2	602.00
10/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	248	0	248	0	140.00
10/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1149	1	1149	1	140.00
10/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1714	2	1714	2	0.00
10/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	6823	7	6823	7	0.00
10/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	5991	6	5991	6	0.00
10/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1686	2	1686	2	0.00
10/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5702	5	5702	5	0.00
10/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1867	2	1867	2	140.00
10/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11908	11	11908	11	0.00
10/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6939	7	6939	7	0.00
10/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5647	5	5647	5	0.00
10/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1579	1	1579	1	602.00
10/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	5121	5	5121	5	0.00
10/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	9010	9	9010	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
10/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5757	5	5757	5	0.00
10/02/2020	2044 On 05-November-20			Bond Future	10.45	88.2540	10.4535	88.2540	0.00
10/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1628	2	1628	2	1,815.00
10/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3568	4	3568	4	0.00
10/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2288	3	2288	3	0.00
10/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8308	9	8308	9	0.00
10/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3643	4	3643	4	0.00
10/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8545	9	8545	9	0.00
10/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2318	3	2318	3	568.00
10/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6748	7	6748	7	0.00
10/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	757	1	757	1	568.00
10/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2534	3	2534	3	525.00
10/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	837	1	837	1	525.00
10/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7297	8	7297	8	0.00
10/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	341	0	341	0	1,815.00
10/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2472	3	2472	3	1,815.00
10/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3605	4	3605	4	0.00
10/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4397	4	4397	4	0.00
10/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5874	6	5874	6	0.00
10/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	10048	10	10048	10	0.00
10/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4358	4	4358	4	0.00
10/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5774	5	5774	5	0.00
10/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	2133	2	2133	2	1,815.00
10/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1636	2	1636	2	1,815.00
10/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13939	13	13939	13	0.00
10/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	10420	10	10420	10	0.00
10/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	6179	6	6179	6	0.00
10/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7519	7	7519	7	0.00
10/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2342	2	2342	2	525.00
10/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1730	2	1730	2	568.00
10/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4437	4	4437	4	0.00
10/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	6127	6	6127	6	0.00
10/02/2020	2044 On 04-February-21			Bond Future	10.54	85.4354	10.5442	85.4354	0.00
10/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4007	4	4007	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
10/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4079	4	4079	4	0.00
10/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	2980	0	2980	0	0.00
10/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	5960	6	5960	6	0.00
10/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	3796	4	3796	4	0.00
10/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	1936	2	1936	2	405.00
10/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4043	4	4043	4	0.00
10/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5734	5	5734	5	405.00
10/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	9005	9	9005	9	0.00
10/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3796	4	3796	4	405.00
10/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5440	5	5440	5	0.00
10/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5481	5	5481	5	0.00
10/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6895	0	6895	0	0.00
10/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5399	5	5399	5	0.00
10/02/2020	2046 On 06-February-20			Bond Future	106.80	106.8035	106.8035	106.8035	0.00
10/02/2020	2046 On 07-May-20			Bond Future	107.39	107.1064	107.3892	107.1064	14,000.00
10/02/2020	2046 On 06-August-20			Bond Future	109.32	109.0339	109.3218	109.0339	0.00
10/02/2020	2046 On 05-November-20			Bond Future	109.50	109.2101	109.5033	109.2101	0.00
10/02/2020	2050 On 06-February-20			Bond Future	108.83	108.8295	108.8295	108.8295	0.00
10/02/2020	2050 On 07-May-20			Bond Future	111.14	110.7166	111.1445	110.7166	11,773.00
10/02/2020	2050 On 06-August-20			Bond Future	111.27	110.8364	111.2719	110.8364	0.00
10/02/2020	2050 On 05-November-20			Bond Future	113.28	112.8341	113.2774	112.8341	0.00
10/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	AL37 On 07-May-20			Index Future	703.28	704.6740	703.2800	704.6740	0.00
10/02/2020	AL37 On 06-August-20			Index Future	715.63	717.0500	715.6310	717.0500	0.00
10/02/2020	AL7T On 07-May-20			Index Future	811.23	813.2980	811.2300	813.2980	0.00
10/02/2020	AL7T On 06-August-20			Index Future	825.48	827.5830	825.4770	827.5830	0.00
10/02/2020	ALBI On 07-May-20			Index Future	717.69	720.5360	717.6880	720.5360	211.00
10/02/2020	ALBI On 06-August-20			Index Future	730.29	733.1910	730.2920	733.1910	0.00
10/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2020	ES33 On 06-February-20			Bond Future	10.83	79.6697	10.8250	79.6697	0.00
10/02/2020	ES33 On 07-May-20			Bond Future	11.10	76.7815	11.0985	76.7815	350.00
10/02/2020	ES33 On 06-August-20			Bond Future	11.23	78.1446	11.2309	78.1446	0.00
10/02/2020	ES33 On 05-November-20			Bond Future	11.36	75.7439	11.3635	75.7439	0.00
10/02/2020	ES42 On 06-February-20			Bond Future	11.13	81.0407	11.1250	81.0407	0.00
10/02/2020	ES42 On 07-May-20			Bond Future	11.42	77.4990	11.4161	77.4990	4,919.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2020	ES42 On 06-August-20			Bond Future	11.54	78.8750	11.5440	78.8750	0.00
10/02/2020	ES42 On 05-November-20			Bond Future	11.67	76.0152	11.6714	76.0152	0.00
10/02/2020	GOVI On 07-May-20			GOVI	709.76	712.5570	709.7610	712.5570	1,177.00
10/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
10/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
10/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
10/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	102290	7	102290	7	0.00
10/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	102390	7	102390	7	0.00
10/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	102190	7	102190	7	0.00
10/02/2020	GOVI On 06-August-20			GOVI	722.23	725.0720	722.2260	725.0720	0.00
10/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
10/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
10/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
10/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	59040	3	59040	3	0.00
10/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	58940	3	58940	3	0.00
10/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	59140	3	59140	3	0.00
10/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2020	IGOV On 07-May-20			Index Future	263.26	262.9930	263.2630	262.9930	1,049.00
10/02/2020	IGOV On 06-August-20			Index Future	267.95	267.6760	267.9490	267.6760	0.00
10/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
10/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
10/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
10/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3200	95.3300	95.3200	0.00
10/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.25	94.2400	94.2500	94.2400	0.00
10/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.09	93.0700	93.0900	93.0700	0.00
10/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.90	92.8700	92.9000	92.8700	0.00
10/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.78	94.7400	94.7800	94.7400	51.00
10/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.62	94.5700	94.6200	94.5700	0.00
10/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.49	95.4300	95.4900	95.4300	0.00
10/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.15	99.0800	99.1500	99.0800	0.00
10/02/2020	IS05 On 20-December-22			Interest Rate Swap	100.13	100.0600	100.1300	100.0600	0.00
10/02/2020	IS05 On 22-March-23			Interest Rate Swap	93.13	93.0500	93.1300	93.0500	0.00
10/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.99	98.9100	98.9900	98.9100	0.00
10/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	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
10/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.94	88.7800	88.9400	88.7800	0.00
10/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.70	85.5300	85.7000	85.5300	0.00
10/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.27	84.0900	84.2700	84.0900	0.00
10/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.38	86.1900	86.3800	86.1900	0.00
10/02/2020	IS10 On 21-December-26			Interest Rate Swap	90.21	90.0100	90.2100	90.0100	0.00
10/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.65	88.4400	88.6500	88.4400	0.00
10/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.72	90.5200	90.7200	90.5200	0.00
10/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.27	96.0700	96.2700	96.0700	0.00
10/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.59	96.4000	96.5900	96.4000	0.00
10/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.85	89.6600	89.8500	89.6600	0.00
10/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.28	97.0900	97.2800	97.0900	0.00
10/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
10/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2020	R023 On 06-February-20			Bond Future	6.53	106.8417	6.5250	106.8417	0.00
10/02/2020	R023 On 07-May-20			Bond Future	6.62	104.4471	6.6216	104.4471	68,701.00
10/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	935	1	935	1	0.00
10/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	955	1	955	1	0.00
10/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	915	1	915	1	0.00
10/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	229	0	229	0	0.00
10/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	224	0	224	0	0.00
10/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	218	0	218	0	0.00
10/02/2020	R023 On 06-August-20			Bond Future	6.56	106.3014	6.5585	106.3014	0.00
10/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1826	2	1826	2	0.00
10/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1866	2	1866	2	0.00
10/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1846	2	1846	2	0.00
10/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	184	0	184	0	0.00
10/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	187	0	187	0	0.00
10/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	190	0	190	0	0.00
10/02/2020	R023 On 05-November-20			Bond Future	6.48	104.2638	6.4767	104.2638	0.00
10/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2270	2	2270	2	0.00
10/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2252	2	2252	2	0.00
10/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2287	2	2287	2	0.00
10/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	189	0	189	0	0.00
10/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	186	0	186	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
10/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	182	0	182	0	0.00
10/02/2020	R035 On 06-February-20			Bond Future	9.63	98.1134	9.6250	98.1134	0.00
10/02/2020	R035 On 07-May-20			Bond Future	9.86	94.6561	9.8587	94.6561	115,202.00
10/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	272	0	272	0	5,000.00
10/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1697	2	1697	2	5,000.00
10/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	892	1	892	1	0.00
10/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2056	2	2056	2	7,500.00
10/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	941	1	941	1	0.00
10/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1092	1	1092	1	7,500.00
10/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1800	2	1800	2	3,530.00
10/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	357	0	357	0	3,530.00
10/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	916	1	916	1	0.00
10/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5574	6	5574	6	0.00
10/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6602	7	6602	7	0.00
10/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2492	2	2492	2	0.00
10/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3784	3	3784	3	0.00
10/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	2119	2	2119	2	0.00
10/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2375	2	2375	2	0.00
10/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5493	5	5493	5	0.00
10/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3681	3	3681	3	0.00
10/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3378	3	3378	3	0.00
10/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	604	1	604	1	3,530.00
10/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	437	0	437	0	5,000.00
10/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3732	3	3732	3	0.00
10/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5961	6	5961	6	0.00
10/02/2020	R035 On 06-August-20			Bond Future	9.94	96.3365	9.9434	96.3365	410.00
10/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	624	1	624	1	24,761.00
10/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3010	3	3010	3	0.00
10/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	2974	3	2974	3	0.00
10/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	324	0	324	0	3,000.00
10/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3047	3	3047	3	0.00
10/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	3213	3	3213	3	0.00
10/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	3143	3	3143	3	0.00
10/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9469	9	9469	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
10/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7749	7	7749	7	0.00
10/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	3178	3	3178	3	0.00
10/02/2020	R035 On 05-November-20			Bond Future	10.03	93.5514	10.0284	93.5514	0.00
10/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	4855	5	4855	5	0.00
10/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4812	5	4812	5	0.00
10/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	4898	5	4898	5	0.00
10/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2792	3	2792	3	0.00
10/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2767	3	2767	3	0.00
10/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2743	3	2743	3	0.00
10/02/2020	R035 On 04-February-21			Bond Future	10.12	10.0500	10.1245	10.0500	0.00
10/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	517	0	517	0	0.00
10/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	587	0	587	0	0.00
10/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	448	0	448	0	0.00
10/02/2020	R186 On 06-February-20			Bond Future	7.90	115.0652	7.8950	115.0652	0.00
10/02/2020	R186 On 07-May-20			Bond Future	8.08	116.6098	8.0787	116.6098	83,453.00
10/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1283	1	1283	1	0.00
10/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2762	3	2762	3	0.00
10/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4682	5	4682	5	0.00
10/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1311	1	1311	1	0.00
10/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	835	1	835	1	0.00
10/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	1917	2	1917	2	0.00
10/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1255	1	1255	1	0.00
10/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	342	0	342	0	0.00
10/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1302	1	1302	1	0.00
10/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2981	3	2981	3	0.00
10/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	178	0	178	0	0.00
10/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1250	1	1250	1	0.00
10/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1811	2	1811	2	2,500.00
10/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	831	1	831	1	0.00
10/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	504	0	504	0	23,224.00
10/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1276	1	1276	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
10/02/2020	R186 On 06-August-20			Bond Future	8.13	113.3774	8.1295	113.3774	1,870.00
10/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2549	3	2549	3	0.00
10/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2163	2	2163	2	0.00
10/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2582	3	2582	3	0.00
10/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2516	3	2516	3	0.00
10/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1315	1	1315	1	0.00
10/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1534	1	1534	1	3,150.00
10/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1279	1	1279	1	0.00
10/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1297	1	1297	1	0.00
10/02/2020	R186 On 05-November-20			Bond Future	8.17	115.3952	8.1739	115.3952	0.00
10/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3674	4	3674	4	0.00
10/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3639	4	3639	4	0.00
10/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3604	4	3604	4	0.00
10/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2623	3	2623	3	3,500.00
10/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	5907	6	5907	6	0.00
10/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1362	2	1362	2	3,500.00
10/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1787	2	1787	2	0.00
10/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	3069	3	3069	3	0.00
10/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1262	1	1262	1	0.00
10/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	577	1	577	1	3,500.00
10/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1276	1	1276	1	0.00
10/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1248	1	1248	1	0.00
10/02/2020	R197 On 06-February-20			Bond Future	301.67	301.6691	301.6691	301.6691	0.00
10/02/2020	R197 On 07-May-20			Bond Future	309.40	309.0041	309.4039	309.0041	2,507.00
10/02/2020	R197 On 06-August-20			Bond Future	307.21	306.8043	307.2112	306.8043	0.00
10/02/2020	R197 On 05-November-20			Bond Future	312.75	312.3343	312.7483	312.3343	0.00
10/02/2020	R202 On 06-February-20			Bond Future	223.72	223.7205	223.7205	223.7205	0.00
10/02/2020	R202 On 07-May-20			Bond Future	228.08	228.0888	228.0768	228.0888	8,483.00
10/02/2020	R202 On 06-August-20			Bond Future	228.06	228.0715	228.0592	228.0715	0.00
10/02/2020	R202 On 05-November-20			Bond Future	232.17	232.1823	232.1695	232.1823	0.00
10/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7622	6.4700	102.7622	0.00
10/02/2020	R208 On 07-May-20			Bond Future	6.37	101.0878	6.3708	101.0878	15,592.00
10/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1343	1	1343	1	0.00
10/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1351	1	1351	1	0.00
10/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1334	1	1334	1	0.00
10/02/2020	R208 On 06-August-20			Bond Future	6.06	102.8825	6.0647	102.8825	0.00
10/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	11	0	11	0	0.00
10/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	11	0	11	0	0.00
10/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	10	0	10	0	0.00
10/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	328	0	328	0	0.00
10/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	323	0	323	0	0.00
10/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	317	0	317	0	0.00
10/02/2020	R208 On 05-November-20			Bond Future	5.28	101.3111	5.2770	101.3111	0.00
10/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	17	0	17	0	0.00
10/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	16	0	16	0	0.00
10/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	16	0	16	0	0.00
10/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	207	0	207	0	0.00
10/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	210	0	210	0	0.00
10/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	204	0	204	0	0.00
10/02/2020	R209 On 06-February-20			Bond Future	9.70	74.4539	9.6950	74.4539	0.00
10/02/2020	R209 On 07-May-20			Bond Future	9.93	72.0040	9.9299	72.0040	79,143.00
10/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	641	1	641	1	0.00
10/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	676	1	676	1	0.00
10/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	658	1	658	1	0.00
10/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3652	3	3652	3	0.00
10/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3604	3	3604	3	0.00
10/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3700	3	3700	3	0.00
10/02/2020	R209 On 06-August-20			Bond Future	10.01	73.2824	10.0106	73.2824	200.00
10/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36560	36	36560	36	0.00
10/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36668	36	36668	36	0.00
10/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36452	36	36452	36	0.00
10/02/2020	R209 On 05-November-20			Bond Future	10.09	71.4363	10.0883	71.4363	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
10/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	2863	3	2863	3	0.00
10/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	2923	3	2923	3	0.00
10/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	2893	3	2893	3	0.00
10/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3367	3	3367	3	0.00
10/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3336	3	3336	3	0.00
10/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3398	3	3398	3	0.00
10/02/2020	R210 On 06-February-20			Bond Future	186.87	186.8678	186.8678	186.8678	0.00
10/02/2020	R210 On 07-May-20			Bond Future	187.86	187.8750	187.8641	187.8750	1,941.00
10/02/2020	R210 On 06-August-20			Bond Future	191.24	191.2561	191.2449	191.2561	0.00
10/02/2020	R210 On 05-November-20			Bond Future	191.98	191.9916	191.9801	191.9916	0.00
10/02/2020	R212 On 06-February-20			Bond Future	161.91	161.9065	161.9065	161.9065	0.00
10/02/2020	R212 On 07-May-20			Bond Future	165.01	165.0220	165.0081	165.0220	6,744.00
10/02/2020	R212 On 06-August-20			Bond Future	165.69	165.7062	165.6921	165.7062	0.00
10/02/2020	R212 On 05-November-20			Bond Future	168.68	168.6929	168.6784	168.6929	0.00
10/02/2020	R213 On 06-February-20			Bond Future	9.05	89.0642	9.0450	89.0642	0.00
10/02/2020	R213 On 07-May-20			Bond Future	9.23	86.6050	9.2265	86.6050	18,829.00
10/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1038	1	1038	1	0.00
10/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1062	1	1062	1	0.00
10/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1087	1	1087	1	0.00
10/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2351	2	2351	2	0.00
10/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2426	2	2426	2	0.00
10/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2388	2	2388	2	0.00
10/02/2020	R213 On 06-August-20			Bond Future	9.30	88.1425	9.2979	88.1425	300.00
10/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2351	3	2351	3	0.00
10/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2413	3	2413	3	0.00
10/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2382	3	2382	3	0.00
10/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2369	2	2369	2	0.00
10/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2341	2	2341	2	0.00
10/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2398	2	2398	2	0.00
10/02/2020	R213 On 05-November-20			Bond Future	9.37	86.1621	9.3698	86.1621	0.00
10/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3558	4	3558	4	0.00
10/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3592	4	3592	4	0.00
10/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3628	4	3628	4	0.00
10/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2239	2	2239	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
10/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2284	2	2284	2	0.00
10/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2262	2	2262	2	0.00
10/02/2020	R214 On 06-February-20			Bond Future	9.89	73.1885	9.8850	73.1885	0.00
10/02/2020	R214 On 07-May-20			Bond Future	10.13	70.4794	10.1272	70.4794	15,083.00
10/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	912	1	912	1	0.00
10/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	934	1	934	1	0.00
10/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	890	1	890	1	0.00
10/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1275	1	1275	1	1,250.00
10/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4104	4	4104	4	0.00
10/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	225	0	225	0	1,250.00
10/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2696	2	2696	2	0.00
10/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3388	3	3388	3	0.00
10/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5819	5	5819	5	0.00
10/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	806	1	806	1	1,250.00
10/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3341	3	3341	3	0.00
10/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3295	3	3295	3	0.00
10/02/2020	R214 On 06-August-20			Bond Future	10.21	71.7306	10.2052	71.7306	300.00
10/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2129	2	2129	2	0.00
10/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2157	2	2157	2	0.00
10/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2186	2	2186	2	0.00
10/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3575	3	3575	3	0.00
10/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3649	3	3649	3	0.00
10/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3612	3	3612	3	0.00
10/02/2020	R214 On 05-November-20			Bond Future	10.28	69.7116	10.2830	69.7116	0.00
10/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3276	4	3276	4	0.00
10/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3309	4	3309	4	0.00
10/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3244	3	3244	3	0.00
10/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3515	3	3515	3	0.00
10/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3484	3	3484	3	0.00
10/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3454	3	3454	3	0.00
10/02/2020	R248 On 06-February-20			Bond Future	10.03	92.0551	10.0250	92.0551	0.00
10/02/2020	R248 On 07-May-20			Bond Future	10.29	88.3193	10.2866	88.3193	91,229.00
10/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	763	1	763	1	0.00
10/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4446	5	4446	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
10/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	806	1	806	1	0.00
10/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2051	2	2051	2	0.00
10/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	784	1	784	1	0.00
10/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	600	1	600	1	300.00
10/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	5014	5	5014	5	0.00
10/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2750	2	2750	2	300.00
10/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5619	5	5619	5	0.00
10/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	5080	5	5080	5	0.00
10/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	1245	1	1245	1	300.00
10/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4949	5	4949	5	0.00
10/02/2020	R248 On 06-August-20			Bond Future	10.37	89.8873	10.3695	89.8873	400.00
10/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	436	1	436	1	20,640.00
10/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2734	3	2734	3	0.00
10/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	2807	3	2807	3	0.00
10/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	238	0	238	0	3,000.00
10/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	2770	3	2770	3	0.00
10/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	4207	4	4207	4	0.00
10/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	4163	4	4163	4	0.00
10/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	12361	12	12361	12	0.00
10/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	4252	4	4252	4	0.00
10/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	10133	10	10133	10	0.00
10/02/2020	R248 On 05-November-20			Bond Future	10.45	87.0507	10.4521	87.0507	0.00
10/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2580	3	2580	3	0.00
10/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2548	3	2548	3	0.00
10/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2517	3	2517	3	0.00
10/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5945	6	5945	6	0.00
10/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5997	6	5997	6	0.00
10/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5894	6	5894	6	0.00