



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 March 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	2025 On 07-May-20			Bond Future	136.81	137.0257	136.8052	137.0257	2,067.00
11/03/2020	2025 On 06-August-20			Bond Future	137.77	137.9958	137.7715	137.9958	0.00
11/03/2020	2025 On 05-November-20			Bond Future	140.21	140.4407	140.2128	140.4407	0.00
11/03/2020	2025 On 04-February-21			Bond Future	141.19	141.4255	141.1942	141.4255	0.00
11/03/2020	2029 On 07-May-20			Bond Future	99.52	99.5185	99.5190	99.5185	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2029 On 06-August-20			Bond Future	101.32	101.3174	101.3180	101.3174	0.00
11/03/2020	2029 On 05-November-20			Bond Future	101.97	101.9691	101.9701	101.9691	0.00
11/03/2020	2029 On 04-February-21			Bond Future	103.80	103.7943	103.7957	103.7943	0.00
11/03/2020	2030 On 07-May-20			Bond Future	9.28	94.6313	9.2770	94.6313	89,771.00
11/03/2020	2030 On 07-May-20	8.80	Call	Bond Future	418	1	418	1	0.00
11/03/2020	2030 On 07-May-20	8.45	Call	Bond Future	113	0	113	0	5,000.00
11/03/2020	2030 On 07-May-20	9.19	Call	Bond Future	1219	1	1219	1	0.00
11/03/2020	2030 On 07-May-20	8.79	Call	Bond Future	405	1	405	1	0.00
11/03/2020	2030 On 07-May-20	8.78	Call	Bond Future	392	0	392	0	0.00
11/03/2020	2030 On 07-May-20	8.90	Call	Bond Future	573	1	573	1	0.00
11/03/2020	2030 On 07-May-20	8.85	Call	Bond Future	492	1	492	1	5,000.00
11/03/2020	2030 On 07-May-20	8.79	Put	Bond Future	3377	3	3377	3	0.00
11/03/2020	2030 On 07-May-20	8.90	Put	Bond Future	2863	3	2863	3	5,820.00
11/03/2020	2030 On 07-May-20	8.78	Put	Bond Future	3426	3	3426	3	0.00
11/03/2020	2030 On 07-May-20	8.85	Put	Bond Future	3091	3	3091	3	5,820.00
11/03/2020	2030 On 07-May-20	8.45	Put	Bond Future	5235	5	5235	5	0.00
11/03/2020	2030 On 07-May-20	9.19	Put	Bond Future	1741	1	1741	1	0.00
11/03/2020	2030 On 07-May-20	8.80	Put	Bond Future	3329	3	3329	3	0.00
11/03/2020	2030 On 06-August-20			Bond Future	9.36	92.3092	9.3620	92.3092	200.00
11/03/2020	2030 On 06-August-20	8.86	Call	Bond Future	1065	1	1065	1	800.00
11/03/2020	2030 On 06-August-20	9.09	Call	Bond Future	1564	2	1564	2	0.00
11/03/2020	2030 On 06-August-20	8.36	Call	Bond Future	374	0	374	0	800.00
11/03/2020	2030 On 06-August-20	9.42	Call	Bond Future	2488	3	2488	3	0.00
11/03/2020	2030 On 06-August-20	9.11	Call	Bond Future	1613	2	1613	2	0.00
11/03/2020	2030 On 06-August-20	8.50	Call	Bond Future	516	1	516	1	323.00
11/03/2020	2030 On 06-August-20	9.10	Call	Bond Future	1589	2	1589	2	0.00
11/03/2020	2030 On 06-August-20	9.20	Call	Bond Future	1844	2	1844	2	323.00
11/03/2020	2030 On 06-August-20	8.50	Put	Bond Future	5739	5	5739	5	0.00
11/03/2020	2030 On 06-August-20	9.10	Put	Bond Future	3136	3	3136	3	0.00
11/03/2020	2030 On 06-August-20	9.20	Put	Bond Future	2797	3	2797	3	0.00
11/03/2020	2030 On 06-August-20	9.42	Put	Bond Future	2150	2	2150	2	800.00
11/03/2020	2030 On 06-August-20	9.11	Put	Bond Future	3101	3	3101	3	0.00
11/03/2020	2030 On 06-August-20	8.86	Put	Bond Future	4061	4	4061	4	0.00
11/03/2020	2030 On 06-August-20	9.09	Put	Bond Future	3172	3	3172	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2030 On 06-August-20	8.36	Put	Bond Future	6481	6	6481	6	0.00
11/03/2020	2030 On 05-November-20			Bond Future	9.44	93.9227	9.4444	93.9227	0.00
11/03/2020	2030 On 05-November-20	9.61	Call	Bond Future	3269	4	3269	4	0.00
11/03/2020	2030 On 05-November-20	8.85	Call	Bond Future	1279	1	1279	1	3,000.00
11/03/2020	2030 On 05-November-20	8.34	Call	Bond Future	530	1	530	1	1,000.00
11/03/2020	2030 On 05-November-20	9.04	Call	Bond Future	1678	2	1678	2	1,000.00
11/03/2020	2030 On 05-November-20	8.73	Call	Bond Future	1061	1	1061	1	3,000.00
11/03/2020	2030 On 05-November-20	9.38	Call	Bond Future	2552	3	2552	3	0.00
11/03/2020	2030 On 05-November-20	8.10	Call	Bond Future	334	0	334	0	3,000.00
11/03/2020	2030 On 05-November-20	10.06	Call	Bond Future	4928	5	4928	5	0.00
11/03/2020	2030 On 05-November-20	9.39	Call	Bond Future	2581	3	2581	3	0.00
11/03/2020	2030 On 05-November-20	8.86	Call	Bond Future	1299	2	1299	2	14,160.00
11/03/2020	2030 On 05-November-20	9.23	Call	Bond Future	2139	2	2139	2	3,000.00
11/03/2020	2030 On 05-November-20	10.47	Call	Bond Future	6562	7	6562	7	0.00
11/03/2020	2030 On 05-November-20	9.86	Call	Bond Future	4156	5	4156	5	0.00
11/03/2020	2030 On 05-November-20	8.36	Call	Bond Future	551	1	551	1	14,160.00
11/03/2020	2030 On 05-November-20	8.53	Call	Bond Future	757	1	757	1	16,000.00
11/03/2020	2030 On 05-November-20	9.03	Call	Bond Future	1656	2	1656	2	16,000.00
11/03/2020	2030 On 05-November-20	10.37	Call	Bond Future	6164	7	6164	7	0.00
11/03/2020	2030 On 05-November-20	9.40	Call	Bond Future	2610	3	2610	3	0.00
11/03/2020	2030 On 05-November-20	9.40	Put	Bond Future	2864	3	2864	3	0.00
11/03/2020	2030 On 05-November-20	9.03	Put	Bond Future	4065	4	4065	4	0.00
11/03/2020	2030 On 05-November-20	8.86	Put	Bond Future	4721	4	4721	4	0.00
11/03/2020	2030 On 05-November-20	10.47	Put	Bond Future	937	1	937	1	3,000.00
11/03/2020	2030 On 05-November-20	8.53	Put	Bond Future	6185	6	6185	6	0.00
11/03/2020	2030 On 05-November-20	9.38	Put	Bond Future	2921	3	2921	3	0.00
11/03/2020	2030 On 05-November-20	10.37	Put	Bond Future	1066	1	1066	1	16,000.00
11/03/2020	2030 On 05-November-20	8.73	Put	Bond Future	5268	5	5268	5	0.00
11/03/2020	2030 On 05-November-20	9.23	Put	Bond Future	3376	3	3376	3	0.00
11/03/2020	2030 On 05-November-20	9.86	Put	Bond Future	1820	2	1820	2	14,160.00
11/03/2020	2030 On 05-November-20	8.36	Put	Bond Future	7035	7	7035	7	0.00
11/03/2020	2030 On 05-November-20	10.06	Put	Bond Future	1495	1	1495	1	1,000.00
11/03/2020	2030 On 05-November-20	9.39	Put	Bond Future	2892	3	2892	3	0.00
11/03/2020	2030 On 05-November-20	8.10	Put	Bond Future	8460	8	8460	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2030 On 05-November-20	9.04	Put	Bond Future	4028	4	4028	4	0.00
11/03/2020	2030 On 05-November-20	8.34	Put	Bond Future	7139	7	7139	7	0.00
11/03/2020	2030 On 05-November-20	9.61	Put	Bond Future	2328	2	2328	2	3,000.00
11/03/2020	2030 On 05-November-20	8.85	Put	Bond Future	4762	4	4762	4	0.00
11/03/2020	2030 On 04-February-21			Bond Future	9.53	91.5749	9.5349	91.5749	0.00
11/03/2020	2030 On 04-February-21	8.37	Call	Bond Future	805	1	805	1	1,000.00
11/03/2020	2030 On 04-February-21	9.17	Call	Bond Future	2239	3	2239	3	0.00
11/03/2020	2030 On 04-February-21	9.12	Call	Bond Future	2120	2	2120	2	1,000.00
11/03/2020	2030 On 04-February-21	8.36	Call	Bond Future	794	1	794	1	800.00
11/03/2020	2030 On 04-February-21	9.16	Call	Bond Future	2216	3	2216	3	0.00
11/03/2020	2030 On 04-February-21	9.15	Call	Bond Future	2191	3	2191	3	0.00
11/03/2020	2030 On 04-February-21	8.86	Call	Bond Future	1563	2	1563	2	800.00
11/03/2020	2030 On 04-February-21	10.20	Call	Bond Future	5464	6	5464	6	0.00
11/03/2020	2030 On 04-February-21	10.20	Put	Bond Future	1847	2	1847	2	1,800.00
11/03/2020	2030 On 04-February-21	8.86	Put	Bond Future	5435	5	5435	5	0.00
11/03/2020	2030 On 04-February-21	9.12	Put	Bond Future	4476	4	4476	4	0.00
11/03/2020	2030 On 04-February-21	8.36	Put	Bond Future	7673	7	7673	7	0.00
11/03/2020	2030 On 04-February-21	9.16	Put	Bond Future	4340	4	4340	4	0.00
11/03/2020	2030 On 04-February-21	9.15	Put	Bond Future	4374	4	4374	4	0.00
11/03/2020	2030 On 04-February-21	9.17	Put	Bond Future	4307	4	4307	4	0.00
11/03/2020	2030 On 04-February-21	8.37	Put	Bond Future	7622	7	7622	7	0.00
11/03/2020	2032 On 07-May-20			Bond Future	9.77	90.9792	9.7712	90.9792	81,807.00
11/03/2020	2032 On 07-May-20	9.54	Call	Bond Future	972	1	972	1	0.00
11/03/2020	2032 On 07-May-20	9.00	Call	Bond Future	158	0	158	0	7,500.00
11/03/2020	2032 On 07-May-20	9.30	Call	Bond Future	486	1	486	1	7,500.00
11/03/2020	2032 On 07-May-20	9.50	Call	Bond Future	878	1	878	1	7,500.00
11/03/2020	2032 On 07-May-20	9.17	Call	Bond Future	310	0	310	0	3,000.00
11/03/2020	2032 On 07-May-20	9.19	Call	Bond Future	333	0	333	0	0.00
11/03/2020	2032 On 07-May-20	8.82	Call	Bond Future	76	0	76	0	3,000.00
11/03/2020	2032 On 07-May-20	9.20	Call	Bond Future	345	1	345	1	7,500.00
11/03/2020	2032 On 07-May-20	9.18	Call	Bond Future	321	0	321	0	0.00
11/03/2020	2032 On 07-May-20	9.18	Put	Bond Future	4237	4	4237	4	0.00
11/03/2020	2032 On 07-May-20	9.19	Put	Bond Future	4180	4	4180	4	0.00
11/03/2020	2032 On 07-May-20	8.82	Put	Bond Future	6490	6	6490	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2032 On 07-May-20	9.20	Put	Bond Future	4124	4	4124	4	0.00
11/03/2020	2032 On 07-May-20	9.54	Put	Bond Future	2476	2	2476	2	3,000.00
11/03/2020	2032 On 07-May-20	9.17	Put	Bond Future	4293	4	4293	4	0.00
11/03/2020	2032 On 07-May-20	9.30	Put	Bond Future	3588	3	3588	3	0.00
11/03/2020	2032 On 07-May-20	9.50	Put	Bond Future	2645	2	2645	2	0.00
11/03/2020	2032 On 07-May-20	9.00	Put	Bond Future	5311	5	5311	5	0.00
11/03/2020	2032 On 06-August-20			Bond Future	9.86	92.6013	9.8631	92.6013	300.00
11/03/2020	2032 On 06-August-20	9.91	Call	Bond Future	2747	3	2747	3	0.00
11/03/2020	2032 On 06-August-20	9.45	Call	Bond Future	1429	2	1429	2	0.00
11/03/2020	2032 On 06-August-20	8.79	Call	Bond Future	360	0	360	0	800.00
11/03/2020	2032 On 06-August-20	9.29	Call	Bond Future	1081	1	1081	1	800.00
11/03/2020	2032 On 06-August-20	9.46	Call	Bond Future	1453	2	1453	2	0.00
11/03/2020	2032 On 06-August-20	9.47	Call	Bond Future	1477	2	1477	2	0.00
11/03/2020	2032 On 06-August-20	9.47	Put	Bond Future	4004	4	4004	4	0.00
11/03/2020	2032 On 06-August-20	9.45	Put	Bond Future	4087	4	4087	4	0.00
11/03/2020	2032 On 06-August-20	8.79	Put	Bond Future	7496	7	7496	7	0.00
11/03/2020	2032 On 06-August-20	9.29	Put	Bond Future	4798	4	4798	4	0.00
11/03/2020	2032 On 06-August-20	9.46	Put	Bond Future	4046	4	4046	4	0.00
11/03/2020	2032 On 06-August-20	9.91	Put	Bond Future	2452	2	2452	2	800.00
11/03/2020	2032 On 05-November-20			Bond Future	9.96	90.0622	9.9578	90.0622	0.00
11/03/2020	2032 On 05-November-20	9.76	Call	Bond Future	2513	3	2513	3	0.00
11/03/2020	2032 On 05-November-20	11.08	Call	Bond Future	7582	8	7582	8	0.00
11/03/2020	2032 On 05-November-20	10.99	Call	Bond Future	7198	8	7198	8	0.00
11/03/2020	2032 On 05-November-20	9.11	Call	Bond Future	1027	1	1027	1	3,000.00
11/03/2020	2032 On 05-November-20	9.61	Call	Bond Future	2102	2	2102	2	3,000.00
11/03/2020	2032 On 05-November-20	9.44	Call	Bond Future	1685	2	1685	2	1,000.00
11/03/2020	2032 On 05-November-20	9.77	Call	Bond Future	2542	3	2542	3	0.00
11/03/2020	2032 On 05-November-20	8.94	Call	Bond Future	765	1	765	1	1,000.00
11/03/2020	2032 On 05-November-20	9.75	Call	Bond Future	2484	3	2484	3	0.00
11/03/2020	2032 On 05-November-20	9.75	Put	Bond Future	3783	3	3783	3	0.00
11/03/2020	2032 On 05-November-20	9.11	Put	Bond Future	6491	6	6491	6	0.00
11/03/2020	2032 On 05-November-20	8.94	Put	Bond Future	7379	7	7379	7	0.00
11/03/2020	2032 On 05-November-20	11.08	Put	Bond Future	998	1	998	1	1,000.00
11/03/2020	2032 On 05-November-20	9.44	Put	Bond Future	4969	5	4969	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2032 On 05-November-20	9.77	Put	Bond Future	3714	3	3714	3	0.00
11/03/2020	2032 On 05-November-20	9.61	Put	Bond Future	4290	4	4290	4	0.00
11/03/2020	2032 On 05-November-20	10.99	Put	Bond Future	1117	1	1117	1	3,000.00
11/03/2020	2032 On 05-November-20	9.76	Put	Bond Future	3748	3	3748	3	0.00
11/03/2020	2032 On 04-February-21			Bond Future	10.06	91.6528	10.0595	91.6528	0.00
11/03/2020	2032 On 04-February-21	8.79	Call	Bond Future	870	1	870	1	800.00
11/03/2020	2032 On 04-February-21	9.61	Call	Bond Future	2393	3	2393	3	0.00
11/03/2020	2032 On 04-February-21	9.29	Call	Bond Future	1664	2	1664	2	800.00
11/03/2020	2032 On 04-February-21	9.63	Call	Bond Future	2444	3	2444	3	0.00
11/03/2020	2032 On 04-February-21	10.82	Call	Bond Future	6465	7	6465	7	0.00
11/03/2020	2032 On 04-February-21	9.62	Call	Bond Future	2418	3	2418	3	0.00
11/03/2020	2032 On 04-February-21	9.62	Put	Bond Future	5138	5	5138	5	0.00
11/03/2020	2032 On 04-February-21	9.29	Put	Bond Future	6501	6	6501	6	0.00
11/03/2020	2032 On 04-February-21	9.63	Put	Bond Future	5101	5	5101	5	0.00
11/03/2020	2032 On 04-February-21	10.82	Put	Bond Future	2016	2	2016	2	800.00
11/03/2020	2032 On 04-February-21	9.61	Put	Bond Future	5176	5	5176	5	0.00
11/03/2020	2032 On 04-February-21	8.79	Put	Bond Future	9045	9	9045	9	0.00
11/03/2020	2033 On 07-May-20			Bond Future	99.05	99.4400	99.0548	99.4400	6,993.00
11/03/2020	2033 On 06-August-20			Bond Future	100.85	101.2375	100.8454	101.2375	0.00
11/03/2020	2033 On 05-November-20			Bond Future	101.41	101.8095	101.4108	101.8095	0.00
11/03/2020	2033 On 04-February-21			Bond Future	103.23	103.6319	103.2266	103.6319	0.00
11/03/2020	2037 On 07-May-20			Bond Future	10.33	88.4756	10.3309	88.4756	71,241.00
11/03/2020	2037 On 07-May-20	9.59	Call	Bond Future	213	0	213	0	0.00
11/03/2020	2037 On 07-May-20	9.60	Call	Bond Future	222	0	222	0	0.00
11/03/2020	2037 On 07-May-20	9.70	Call	Bond Future	331	0	331	0	7,500.00
11/03/2020	2037 On 07-May-20	9.61	Call	Bond Future	232	0	232	0	0.00
11/03/2020	2037 On 07-May-20	10.00	Call	Bond Future	876	1	876	1	7,500.00
11/03/2020	2037 On 07-May-20	9.61	Put	Bond Future	5521	5	5521	5	0.00
11/03/2020	2037 On 07-May-20	10.00	Put	Bond Future	3244	3	3244	3	0.00
11/03/2020	2037 On 07-May-20	9.59	Put	Bond Future	5656	5	5656	5	0.00
11/03/2020	2037 On 07-May-20	9.70	Put	Bond Future	4934	4	4934	4	0.00
11/03/2020	2037 On 07-May-20	9.60	Put	Bond Future	5588	5	5588	5	0.00
11/03/2020	2037 On 06-August-20			Bond Future	10.43	85.7933	10.4307	85.7933	300.00
11/03/2020	2037 On 06-August-20	9.87	Call	Bond Future	1317	1	1317	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2037 On 06-August-20	9.88	Call	Bond Future	1340	2	1340	2	0.00
11/03/2020	2037 On 06-August-20	9.86	Call	Bond Future	1294	1	1294	1	0.00
11/03/2020	2037 On 06-August-20	9.86	Put	Bond Future	5369	5	5369	5	0.00
11/03/2020	2037 On 06-August-20	9.87	Put	Bond Future	5318	5	5318	5	0.00
11/03/2020	2037 On 06-August-20	9.88	Put	Bond Future	5267	5	5267	5	0.00
11/03/2020	2037 On 05-November-20			Bond Future	10.53	87.2927	10.5269	87.2927	0.00
11/03/2020	2037 On 05-November-20	10.19	Call	Bond Future	2460	3	2460	3	0.00
11/03/2020	2037 On 05-November-20	10.17	Call	Bond Future	2402	3	2402	3	0.00
11/03/2020	2037 On 05-November-20	10.18	Call	Bond Future	2431	3	2431	3	0.00
11/03/2020	2037 On 05-November-20	10.17	Put	Bond Future	4875	5	4875	5	0.00
11/03/2020	2037 On 05-November-20	10.19	Put	Bond Future	4793	5	4793	5	0.00
11/03/2020	2037 On 05-November-20	10.18	Put	Bond Future	4834	5	4834	5	0.00
11/03/2020	2037 On 04-February-21			Bond Future	10.63	84.5773	10.6307	84.5773	0.00
11/03/2020	2037 On 04-February-21	9.65	Call	Bond Future	1579	2	1579	2	72.00
11/03/2020	2037 On 04-February-21	10.35	Call	Bond Future	3351	4	3351	4	0.00
11/03/2020	2037 On 04-February-21	10.27	Call	Bond Future	3112	3	3112	3	0.00
11/03/2020	2037 On 04-February-21	10.85	Call	Bond Future	5052	5	5052	5	0.00
11/03/2020	2037 On 04-February-21	10.28	Call	Bond Future	3141	3	3141	3	0.00
11/03/2020	2037 On 04-February-21	10.29	Call	Bond Future	3171	3	3171	3	0.00
11/03/2020	2037 On 04-February-21	10.29	Put	Bond Future	5489	5	5489	5	0.00
11/03/2020	2037 On 04-February-21	10.35	Put	Bond Future	5254	5	5254	5	72.00
11/03/2020	2037 On 04-February-21	10.27	Put	Bond Future	5569	5	5569	5	0.00
11/03/2020	2037 On 04-February-21	10.85	Put	Bond Future	3609	3	3609	3	72.00
11/03/2020	2037 On 04-February-21	10.28	Put	Bond Future	5529	5	5529	5	0.00
11/03/2020	2037 On 04-February-21	9.65	Put	Bond Future	8518	8	8518	8	0.00
11/03/2020	2038 On 07-May-20			Bond Future	114.76	115.5653	114.7618	115.5653	10,928.00
11/03/2020	2038 On 06-August-20			Bond Future	115.14	115.9592	115.1414	115.9592	0.00
11/03/2020	2038 On 05-November-20			Bond Future	117.18	118.0133	117.1815	118.0133	0.00
11/03/2020	2038 On 04-February-21			Bond Future	117.56	118.4056	117.5594	118.4056	0.00
11/03/2020	2040 On 07-May-20			Bond Future	10.43	91.2196	10.4304	91.2196	47,428.00
11/03/2020	2040 On 07-May-20	9.75	Call	Bond Future	303	0	303	0	0.00
11/03/2020	2040 On 07-May-20	10.00	Call	Bond Future	721	1	721	1	2,640.00
11/03/2020	2040 On 07-May-20	9.50	Call	Bond Future	98	0	98	0	2,640.00
11/03/2020	2040 On 07-May-20	9.74	Call	Bond Future	291	0	291	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2040 On 07-May-20	9.73	Call	Bond Future	280	0	280	0	0.00
11/03/2020	2040 On 07-May-20	9.85	Call	Bond Future	441	1	441	1	7,500.00
11/03/2020	2040 On 07-May-20	10.15	Call	Bond Future	1081	1	1081	1	7,500.00
11/03/2020	2040 On 07-May-20	9.73	Put	Bond Future	5798	5	5798	5	0.00
11/03/2020	2040 On 07-May-20	10.15	Put	Bond Future	3227	3	3227	3	0.00
11/03/2020	2040 On 07-May-20	9.75	Put	Bond Future	5656	5	5656	5	0.00
11/03/2020	2040 On 07-May-20	9.85	Put	Bond Future	4976	5	4976	5	0.00
11/03/2020	2040 On 07-May-20	9.50	Put	Bond Future	7548	7	7548	7	0.00
11/03/2020	2040 On 07-May-20	10.00	Put	Bond Future	4049	4	4049	4	0.00
11/03/2020	2040 On 07-May-20	9.74	Put	Bond Future	5727	5	5727	5	0.00
11/03/2020	2040 On 06-August-20			Bond Future	10.53	88.3355	10.5294	88.3355	600.00
11/03/2020	2040 On 06-August-20	10.02	Call	Bond Future	1480	2	1480	2	0.00
11/03/2020	2040 On 06-August-20	10.85	Call	Bond Future	4474	0	4474	0	0.00
11/03/2020	2040 On 06-August-20	10.03	Call	Bond Future	1506	2	1506	2	0.00
11/03/2020	2040 On 06-August-20	10.04	Call	Bond Future	1533	2	1533	2	0.00
11/03/2020	2040 On 06-August-20	10.79	Call	Bond Future	4202	5	4202	5	0.00
11/03/2020	2040 On 06-August-20	9.57	Call	Bond Future	568	1	568	1	800.00
11/03/2020	2040 On 06-August-20	10.07	Call	Bond Future	1613	2	1613	2	800.00
11/03/2020	2040 On 06-August-20	10.07	Put	Bond Future	5112	5	5112	5	0.00
11/03/2020	2040 On 06-August-20	10.85	Put	Bond Future	2157	0	2157	0	0.00
11/03/2020	2040 On 06-August-20	10.79	Put	Bond Future	2311	2	2311	2	800.00
11/03/2020	2040 On 06-August-20	9.57	Put	Bond Future	8133	8	8133	8	0.00
11/03/2020	2040 On 06-August-20	10.03	Put	Bond Future	5319	5	5319	5	0.00
11/03/2020	2040 On 06-August-20	10.02	Put	Bond Future	5372	5	5372	5	0.00
11/03/2020	2040 On 06-August-20	10.04	Put	Bond Future	5267	5	5267	5	0.00
11/03/2020	2040 On 05-November-20			Bond Future	10.62	89.8794	10.6245	89.8794	0.00
11/03/2020	2040 On 05-November-20	9.73	Call	Bond Future	1196	1	1196	1	2,000.00
11/03/2020	2040 On 05-November-20	10.23	Call	Bond Future	2468	3	2468	3	2,000.00
11/03/2020	2040 On 05-November-20	10.00	Call	Bond Future	1821	2	1821	2	2,000.00
11/03/2020	2040 On 05-November-20	9.50	Call	Bond Future	786	1	786	1	2,000.00
11/03/2020	2040 On 05-November-20	10.30	Call	Bond Future	2685	3	2685	3	0.00
11/03/2020	2040 On 05-November-20	11.70	Call	Bond Future	8672	9	8672	9	0.00
11/03/2020	2040 On 05-November-20	10.31	Call	Bond Future	2717	3	2717	3	0.00
11/03/2020	2040 On 05-November-20	10.32	Call	Bond Future	2749	3	2749	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2040 On 05-November-20	11.50	Call	Bond Future	7746	8	7746	8	0.00
11/03/2020	2040 On 05-November-20	11.50	Put	Bond Future	1738	2	1738	2	2,000.00
11/03/2020	2040 On 05-November-20	10.31	Put	Bond Future	5052	5	5052	5	0.00
11/03/2020	2040 On 05-November-20	10.32	Put	Bond Future	5008	5	5008	5	0.00
11/03/2020	2040 On 05-November-20	10.00	Put	Bond Future	6555	6	6555	6	0.00
11/03/2020	2040 On 05-November-20	9.50	Put	Bond Future	9610	9	9610	9	0.00
11/03/2020	2040 On 05-November-20	11.70	Put	Bond Future	1386	1	1386	1	2,000.00
11/03/2020	2040 On 05-November-20	10.23	Put	Bond Future	5412	5	5412	5	0.00
11/03/2020	2040 On 05-November-20	9.73	Put	Bond Future	8104	8	8104	8	0.00
11/03/2020	2040 On 05-November-20	10.30	Put	Bond Future	5096	5	5096	5	0.00
11/03/2020	2040 On 04-February-21			Bond Future	10.73	86.9592	10.7270	86.9592	0.00
11/03/2020	2040 On 04-February-21	11.74	Call	Bond Future	8869	9	8869	9	0.00
11/03/2020	2040 On 04-February-21	10.07	Call	Bond Future	2409	3	2409	3	800.00
11/03/2020	2040 On 04-February-21	10.41	Call	Bond Future	3416	4	3416	4	0.00
11/03/2020	2040 On 04-February-21	9.49	Call	Bond Future	1201	1	1201	1	500.00
11/03/2020	2040 On 04-February-21	9.57	Call	Bond Future	1326	1	1326	1	800.00
11/03/2020	2040 On 04-February-21	10.42	Call	Bond Future	3448	4	3448	4	0.00
11/03/2020	2040 On 04-February-21	10.24	Call	Bond Future	2891	3	2891	3	500.00
11/03/2020	2040 On 04-February-21	10.40	Call	Bond Future	3383	4	3383	4	0.00
11/03/2020	2040 On 04-February-21	11.57	Call	Bond Future	8068	9	8068	9	0.00
11/03/2020	2040 On 04-February-21	11.57	Put	Bond Future	2367	2	2367	2	500.00
11/03/2020	2040 On 04-February-21	10.24	Put	Bond Future	6485	6	6485	6	0.00
11/03/2020	2040 On 04-February-21	10.40	Put	Bond Future	5771	5	5771	5	0.00
11/03/2020	2040 On 04-February-21	9.49	Put	Bond Future	10811	10	10811	10	0.00
11/03/2020	2040 On 04-February-21	9.57	Put	Bond Future	10264	10	10264	10	0.00
11/03/2020	2040 On 04-February-21	10.07	Put	Bond Future	7314	7	7314	7	0.00
11/03/2020	2040 On 04-February-21	10.42	Put	Bond Future	5687	5	5687	5	0.00
11/03/2020	2040 On 04-February-21	10.41	Put	Bond Future	5729	5	5729	5	0.00
11/03/2020	2040 On 04-February-21	11.74	Put	Bond Future	2091	2	2091	2	800.00
11/03/2020	2044 On 07-May-20			Bond Future	10.49	87.7972	10.4886	87.7972	78,234.00
11/03/2020	2044 On 07-May-20	9.79	Call	Bond Future	254	0	254	0	0.00
11/03/2020	2044 On 07-May-20	10.81	Call	Bond Future	3456	4	3456	4	0.00
11/03/2020	2044 On 07-May-20	9.33	Call	Bond Future	33	0	33	0	100.00
11/03/2020	2044 On 07-May-20	9.98	Call	Bond Future	526	1	526	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2044 On 07-May-20	9.26	Call	Bond Future	23	0	23	0	556.00
11/03/2020	2044 On 07-May-20	9.81	Call	Bond Future	277	0	277	0	0.00
11/03/2020	2044 On 07-May-20	9.45	Call	Bond Future	59	0	59	0	129.00
11/03/2020	2044 On 07-May-20	9.97	Call	Bond Future	508	1	508	1	129.00
11/03/2020	2044 On 07-May-20	11.09	Call	Bond Future	4978	5	4978	5	0.00
11/03/2020	2044 On 07-May-20	9.80	Call	Bond Future	265	0	265	0	0.00
11/03/2020	2044 On 07-May-20	9.91	Call	Bond Future	410	1	410	1	556.00
11/03/2020	2044 On 07-May-20	11.02	Call	Bond Future	4583	5	4583	5	0.00
11/03/2020	2044 On 07-May-20	11.02	Put	Bond Future	709	1	709	1	556.00
11/03/2020	2044 On 07-May-20	11.09	Put	Bond Future	616	1	616	1	100.00
11/03/2020	2044 On 07-May-20	9.26	Put	Bond Future	10271	10	10271	10	0.00
11/03/2020	2044 On 07-May-20	9.91	Put	Bond Future	4996	5	4996	5	0.00
11/03/2020	2044 On 07-May-20	9.98	Put	Bond Future	4535	4	4535	4	0.00
11/03/2020	2044 On 07-May-20	9.80	Put	Bond Future	5770	5	5770	5	0.00
11/03/2020	2044 On 07-May-20	9.79	Put	Bond Future	5843	5	5843	5	0.00
11/03/2020	2044 On 07-May-20	9.45	Put	Bond Future	8592	8	8592	8	0.00
11/03/2020	2044 On 07-May-20	9.97	Put	Bond Future	4599	4	4599	4	0.00
11/03/2020	2044 On 07-May-20	10.81	Put	Bond Future	1077	1	1077	1	129.00
11/03/2020	2044 On 07-May-20	9.33	Put	Bond Future	9644	9	9644	9	0.00
11/03/2020	2044 On 07-May-20	9.81	Put	Bond Future	5697	5	5697	5	0.00
11/03/2020	2044 On 06-August-20			Bond Future	10.58	84.9774	10.5846	84.9774	500.00
11/03/2020	2044 On 06-August-20	9.36	Call	Bond Future	307	0	307	0	602.00
11/03/2020	2044 On 06-August-20	9.86	Call	Bond Future	1011	1	1011	1	0.00
11/03/2020	2044 On 06-August-20	9.98	Call	Bond Future	1282	1	1282	1	602.00
11/03/2020	2044 On 06-August-20	9.01	Call	Bond Future	122	0	122	0	140.00
11/03/2020	2044 On 06-August-20	9.66	Call	Bond Future	645	1	645	1	140.00
11/03/2020	2044 On 06-August-20	9.88	Call	Bond Future	1053	1	1053	1	0.00
11/03/2020	2044 On 06-August-20	11.09	Call	Bond Future	5431	6	5431	6	0.00
11/03/2020	2044 On 06-August-20	10.93	Call	Bond Future	4666	5	4666	5	0.00
11/03/2020	2044 On 06-August-20	9.87	Call	Bond Future	1032	1	1032	1	0.00
11/03/2020	2044 On 06-August-20	9.87	Put	Bond Future	6660	6	6660	6	0.00
11/03/2020	2044 On 06-August-20	10.93	Put	Bond Future	2154	2	2154	2	140.00
11/03/2020	2044 On 06-August-20	9.01	Put	Bond Future	13394	13	13394	13	0.00
11/03/2020	2044 On 06-August-20	9.66	Put	Bond Future	8046	8	8046	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2044 On 06-August-20	9.88	Put	Bond Future	6598	6	6598	6	0.00
11/03/2020	2044 On 06-August-20	11.09	Put	Bond Future	1799	2	1799	2	602.00
11/03/2020	2044 On 06-August-20	9.86	Put	Bond Future	6722	6	6722	6	0.00
11/03/2020	2044 On 06-August-20	9.98	Put	Bond Future	6004	6	6004	6	0.00
11/03/2020	2044 On 06-August-20	9.36	Put	Bond Future	10344	10	10344	10	0.00
11/03/2020	2044 On 05-November-20			Bond Future	10.68	86.4626	10.6766	86.4626	0.00
11/03/2020	2044 On 05-November-20	9.72	Call	Bond Future	1107	1	1107	1	1,815.00
11/03/2020	2044 On 05-November-20	10.34	Call	Bond Future	2707	3	2707	3	0.00
11/03/2020	2044 On 05-November-20	9.96	Call	Bond Future	1634	2	1634	2	0.00
11/03/2020	2044 On 05-November-20	11.38	Call	Bond Future	6994	7	6994	7	0.00
11/03/2020	2044 On 05-November-20	9.97	Call	Bond Future	1658	2	1658	2	568.00
11/03/2020	2044 On 05-November-20	10.36	Call	Bond Future	2771	3	2771	3	0.00
11/03/2020	2044 On 05-November-20	11.43	Call	Bond Future	7237	8	7237	8	0.00
11/03/2020	2044 On 05-November-20	11.06	Call	Bond Future	5493	6	5493	6	0.00
11/03/2020	2044 On 05-November-20	9.29	Call	Bond Future	505	1	505	1	568.00
11/03/2020	2044 On 05-November-20	10.04	Call	Bond Future	1836	2	1836	2	525.00
11/03/2020	2044 On 05-November-20	9.34	Call	Bond Future	553	1	553	1	525.00
11/03/2020	2044 On 05-November-20	11.17	Call	Bond Future	5997	6	5997	6	0.00
11/03/2020	2044 On 05-November-20	8.87	Call	Bond Future	218	0	218	0	1,815.00
11/03/2020	2044 On 05-November-20	10.02	Call	Bond Future	1784	2	1784	2	1,815.00
11/03/2020	2044 On 05-November-20	10.35	Call	Bond Future	2739	3	2739	3	0.00
11/03/2020	2044 On 05-November-20	10.35	Put	Bond Future	5198	5	5198	5	0.00
11/03/2020	2044 On 05-November-20	10.02	Put	Bond Future	6854	7	6854	7	0.00
11/03/2020	2044 On 05-November-20	9.34	Put	Bond Future	11431	11	11431	11	0.00
11/03/2020	2044 On 05-November-20	10.36	Put	Bond Future	5153	5	5153	5	0.00
11/03/2020	2044 On 05-November-20	10.04	Put	Bond Future	6743	6	6743	6	0.00
11/03/2020	2044 On 05-November-20	11.17	Put	Bond Future	2500	2	2500	2	1,815.00
11/03/2020	2044 On 05-November-20	11.43	Put	Bond Future	1996	2	1996	2	1,815.00
11/03/2020	2044 On 05-November-20	8.87	Put	Bond Future	15483	15	15483	15	0.00
11/03/2020	2044 On 05-November-20	9.72	Put	Bond Future	8665	8	8665	8	0.00
11/03/2020	2044 On 05-November-20	11.06	Put	Bond Future	2754	3	2754	3	525.00
11/03/2020	2044 On 05-November-20	9.29	Put	Bond Future	11835	11	11835	11	0.00
11/03/2020	2044 On 05-November-20	9.96	Put	Bond Future	7192	7	7192	7	0.00
11/03/2020	2044 On 05-November-20	11.38	Put	Bond Future	2083	2	2083	2	568.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	2044 On 05-November-20	10.34	Put	Bond Future	5244	5	5244	5	0.00
11/03/2020	2044 On 05-November-20	9.97	Put	Bond Future	7135	7	7135	7	0.00
11/03/2020	2044 On 04-February-21			Bond Future	10.78	83.6072	10.7757	83.6072	0.00
11/03/2020	2044 On 04-February-21	10.35	Call	Bond Future	3141	3	3141	3	0.00
11/03/2020	2044 On 04-February-21	10.37	Call	Bond Future	3203	3	3203	3	0.00
11/03/2020	2044 On 04-February-21	10.04	Call	Bond Future	2257	2	2257	2	0.00
11/03/2020	2044 On 04-February-21	10.84	Call	Bond Future	4831	5	4831	5	0.00
11/03/2020	2044 On 04-February-21	10.29	Call	Bond Future	2957	3	2957	3	0.00
11/03/2020	2044 On 04-February-21	9.66	Call	Bond Future	1415	2	1415	2	405.00
11/03/2020	2044 On 04-February-21	10.36	Call	Bond Future	3172	3	3172	3	0.00
11/03/2020	2044 On 04-February-21	10.29	Put	Bond Future	6596	6	6596	6	405.00
11/03/2020	2044 On 04-February-21	9.66	Put	Bond Future	10186	10	10186	10	0.00
11/03/2020	2044 On 04-February-21	10.84	Put	Bond Future	4368	4	4368	4	405.00
11/03/2020	2044 On 04-February-21	10.36	Put	Bond Future	6270	6	6270	6	0.00
11/03/2020	2044 On 04-February-21	10.35	Put	Bond Future	6316	6	6316	6	0.00
11/03/2020	2044 On 04-February-21	10.04	Put	Bond Future	7874	8	7874	8	0.00
11/03/2020	2044 On 04-February-21	10.37	Put	Bond Future	6225	6	6225	6	0.00
11/03/2020	2046 On 07-May-20			Bond Future	103.84	104.4860	103.8419	104.4860	14,000.00
11/03/2020	2046 On 06-August-20			Bond Future	105.72	106.3746	105.7190	106.3746	0.00
11/03/2020	2046 On 05-November-20			Bond Future	105.80	106.4626	105.7957	106.4626	0.00
11/03/2020	2046 On 04-February-21			Bond Future	107.69	108.3680	107.6898	108.3680	0.00
11/03/2020	2050 On 07-May-20			Bond Future	107.27	106.6497	107.2682	106.6497	12,944.00
11/03/2020	2050 On 06-August-20			Bond Future	107.33	106.6965	107.3262	106.6965	0.00
11/03/2020	2050 On 05-November-20			Bond Future	109.23	108.5867	109.2281	108.5867	0.00
11/03/2020	2050 On 04-February-21			Bond Future	109.26	108.6091	109.2624	108.6091	0.00
11/03/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	AL37 On 07-May-20			Index Future	699.76	701.5460	699.7560	701.5460	0.00
11/03/2020	AL37 On 06-August-20			Index Future	712.10	713.9200	712.0980	713.9200	0.00
11/03/2020	AL37 On 05-November-20			Index Future	724.69	726.5420	724.6890	726.5420	0.00
11/03/2020	AL37 On 04-February-21			Index Future	737.50	739.3870	737.5020	739.3870	0.00
11/03/2020	AL7T On 07-May-20			Index Future	795.09	799.3080	795.0920	799.3080	0.00
11/03/2020	AL7T On 06-August-20			Index Future	809.12	813.4070	809.1160	813.4070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	AL7T On 05-November-20			Index Future	823.42	827.7880	823.4220	827.7880	0.00
11/03/2020	AL7T On 04-February-21			Index Future	837.98	842.4220	837.9800	842.4220	0.00
11/03/2020	ALBI On 07-May-20			Index Future	707.60	711.0630	707.6010	711.0630	222.00
11/03/2020	ALBI On 06-August-20			Index Future	720.08	723.6050	720.0820	723.6050	0.00
11/03/2020	ALBI On 05-November-20			Index Future	732.81	736.3980	732.8140	736.3980	0.00
11/03/2020	ALBI On 04-February-21			Index Future	745.77	749.4170	745.7700	749.4170	0.00
11/03/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2020	ES33 On 07-May-20			Bond Future	11.28	75.8128	11.2828	75.8128	350.00
11/03/2020	ES33 On 06-August-20			Bond Future	11.42	77.1645	11.4212	77.1645	0.00
11/03/2020	ES33 On 05-November-20			Bond Future	11.57	74.7226	11.5654	74.7226	0.00
11/03/2020	ES33 On 04-February-21			Bond Future	11.72	76.0424	11.7219	76.0424	0.00
11/03/2020	ES42 On 07-May-20			Bond Future	11.62	76.2128	11.6188	76.2128	4,919.00
11/03/2020	ES42 On 06-August-20			Bond Future	11.75	77.5715	11.7534	77.5715	0.00
11/03/2020	ES42 On 05-November-20			Bond Future	11.89	74.6644	11.8927	74.6644	0.00
11/03/2020	ES42 On 04-February-21			Bond Future	12.04	75.9825	12.0385	75.9825	0.00
11/03/2020	GOVI On 07-May-20			GOVI	699.54	702.9730	699.5430	702.9730	1,179.00
11/03/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 07-May-20	719.99	Put	GOVI	204470	17	204470	17	0.00
11/03/2020	GOVI On 07-May-20	720.00	Put	GOVI	204570	17	204570	17	0.00
11/03/2020	GOVI On 07-May-20	719.98	Put	GOVI	204370	17	204370	17	0.00
11/03/2020	GOVI On 06-August-20			GOVI	711.88	715.3730	711.8820	715.3730	0.00
11/03/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 06-August-20	728.13	Put	GOVI	162480	13	162480	13	0.00
11/03/2020	GOVI On 06-August-20	728.12	Put	GOVI	162380	13	162380	13	0.00
11/03/2020	GOVI On 06-August-20	728.14	Put	GOVI	162580	13	162580	13	0.00
11/03/2020	GOVI On 05-November-20			GOVI	724.47	728.0210	724.4690	728.0210	0.00
11/03/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 05-November-20	737.85	Put	GOVI	133810	10	133810	10	0.00
11/03/2020	GOVI On 05-November-20	737.83	Put	GOVI	133610	10	133610	10	0.00
11/03/2020	GOVI On 05-November-20	737.84	Put	GOVI	133710	10	133710	10	0.00
11/03/2020	GOVI On 04-February-21			GOVI	737.28	740.8910	737.2780	740.8910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/03/2020	GOVI On 04-February-21	750.94	Put	GOVI	136620	10	136620	10	0.00
11/03/2020	GOVI On 04-February-21	750.95	Put	GOVI	136720	10	136720	10	0.00
11/03/2020	GOVI On 04-February-21	750.96	Put	GOVI	136820	10	136820	10	0.00
11/03/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2020	IGOV On 07-May-20			Index Future	258.76	258.9970	258.7550	258.9970	1,009.00
11/03/2020	IGOV On 06-August-20			Index Future	263.38	263.6280	263.3820	263.6280	0.00
11/03/2020	IGOV On 05-November-20			Index Future	268.10	268.3510	268.1010	268.3510	0.00
11/03/2020	IGOV On 04-February-21			Index Future	272.90	273.1560	272.9020	273.1560	0.00
11/03/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
11/03/2020	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9900	101.9900	101.9900	0.00
11/03/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
11/03/2020	IS05 On 17-December-20			Interest Rate Swap	95.17	95.1800	95.1700	95.1800	0.00
11/03/2020	IS05 On 16-March-21			Interest Rate Swap	93.99	94.0100	93.9900	94.0100	0.00
11/03/2020	IS05 On 15-June-21			Interest Rate Swap	92.74	92.7700	92.7400	92.7700	0.00
11/03/2020	IS05 On 21-September-21			Interest Rate Swap	92.47	92.5100	92.4700	92.5100	0.00
11/03/2020	IS05 On 21-December-21			Interest Rate Swap	94.29	94.3300	94.2900	94.3300	51.00
11/03/2020	IS05 On 15-March-22			Interest Rate Swap	94.11	94.1300	94.1100	94.1300	0.00
11/03/2020	IS05 On 21-June-22			Interest Rate Swap	94.94	94.9600	94.9400	94.9600	0.00
11/03/2020	IS05 On 20-September-22			Interest Rate Swap	98.54	98.5700	98.5400	98.5700	0.00
11/03/2020	IS05 On 20-December-22			Interest Rate Swap	99.47	99.5100	99.4700	99.5100	0.00
11/03/2020	IS05 On 22-March-23			Interest Rate Swap	92.42	92.4700	92.4200	92.4700	0.00
11/03/2020	IS05 On 20-June-23			Interest Rate Swap	98.28	98.3100	98.2800	98.3100	0.00
11/03/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
11/03/2020	IS10 On 17-December-25			Interest Rate Swap	88.39	88.2800	88.3900	88.2800	0.00
11/03/2020	IS10 On 16-March-26			Interest Rate Swap	85.16	85.0300	85.1600	85.0300	0.00
11/03/2020	IS10 On 15-June-26			Interest Rate Swap	83.76	83.6100	83.7600	83.6100	0.00
11/03/2020	IS10 On 21-September-26			Interest Rate Swap	85.93	85.7600	85.9300	85.7600	0.00
11/03/2020	IS10 On 21-December-26			Interest Rate Swap	89.83	89.6400	89.8300	89.6400	0.00
11/03/2020	IS10 On 15-March-27			Interest Rate Swap	88.30	88.0900	88.3000	88.0900	0.00
11/03/2020	IS10 On 21-June-27			Interest Rate Swap	90.42	90.2100	90.4200	90.2100	0.00
11/03/2020	IS10 On 20-September-27			Interest Rate Swap	96.02	95.8100	96.0200	95.8100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	IS10 On 20-December-27			Interest Rate Swap	96.37	96.1700	96.3700	96.1700	0.00
11/03/2020	IS10 On 22-March-28			Interest Rate Swap	89.65	89.4400	89.6500	89.4400	0.00
11/03/2020	IS10 On 20-June-28			Interest Rate Swap	97.13	96.9200	97.1300	96.9200	0.00
11/03/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
11/03/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2020	R023 On 07-May-20			Bond Future	6.19	105.5797	6.1903	105.5797	65,202.00
11/03/2020	R023 On 07-May-20	6.90	Call	Bond Future	1861	2	1861	2	0.00
11/03/2020	R023 On 07-May-20	6.89	Call	Bond Future	1836	2	1836	2	0.00
11/03/2020	R023 On 07-May-20	6.91	Call	Bond Future	1885	2	1885	2	0.00
11/03/2020	R023 On 07-May-20	6.89	Put	Bond Future	38	0	38	0	0.00
11/03/2020	R023 On 07-May-20	6.90	Put	Bond Future	36	0	36	0	0.00
11/03/2020	R023 On 07-May-20	6.91	Put	Bond Future	35	0	35	0	0.00
11/03/2020	R023 On 06-August-20			Bond Future	6.08	107.4622	6.0773	107.4622	0.00
11/03/2020	R023 On 06-August-20	7.26	Call	Bond Future	2837	3	2837	3	0.00
11/03/2020	R023 On 06-August-20	7.28	Call	Bond Future	2880	3	2880	3	0.00
11/03/2020	R023 On 06-August-20	7.27	Call	Bond Future	2859	3	2859	3	0.00
11/03/2020	R023 On 06-August-20	7.28	Put	Bond Future	57	0	57	0	0.00
11/03/2020	R023 On 06-August-20	7.27	Put	Bond Future	59	0	59	0	0.00
11/03/2020	R023 On 06-August-20	7.26	Put	Bond Future	60	0	60	0	0.00
11/03/2020	R023 On 05-November-20			Bond Future	5.95	105.4123	5.9544	105.4123	0.00
11/03/2020	R023 On 05-November-20	7.46	Call	Bond Future	3266	3	3266	3	0.00
11/03/2020	R023 On 05-November-20	7.45	Call	Bond Future	3246	3	3246	3	0.00
11/03/2020	R023 On 05-November-20	7.47	Call	Bond Future	3285	3	3285	3	0.00
11/03/2020	R023 On 05-November-20	7.45	Put	Bond Future	54	0	54	0	0.00
11/03/2020	R023 On 05-November-20	7.46	Put	Bond Future	53	0	53	0	0.00
11/03/2020	R023 On 05-November-20	7.47	Put	Bond Future	52	0	52	0	0.00
11/03/2020	R023 On 04-February-21			Bond Future	5.80	107.2746	5.8026	107.2746	0.00
11/03/2020	R023 On 04-February-21	6.32	Call	Bond Future	1401	1	1401	1	0.00
11/03/2020	R023 On 04-February-21	6.34	Call	Bond Future	1431	1	1431	1	0.00
11/03/2020	R023 On 04-February-21	6.33	Call	Bond Future	1416	1	1416	1	0.00
11/03/2020	R023 On 04-February-21	6.33	Put	Bond Future	392	0	392	0	0.00
11/03/2020	R023 On 04-February-21	6.32	Put	Bond Future	396	0	396	0	0.00
11/03/2020	R023 On 04-February-21	6.34	Put	Bond Future	387	0	387	0	0.00
11/03/2020	R035 On 07-May-20			Bond Future	10.12	92.8500	10.1213	92.8500	118,055.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R035 On 07-May-20	9.11	Call	Bond Future	59	0	59	0	5,000.00
11/03/2020	R035 On 07-May-20	9.47	Call	Bond Future	295	0	295	0	0.00
11/03/2020	R035 On 07-May-20	9.85	Call	Bond Future	1000	1	1000	1	7,500.00
11/03/2020	R035 On 07-May-20	9.75	Call	Bond Future	765	1	765	1	5,000.00
11/03/2020	R035 On 07-May-20	9.48	Call	Bond Future	307	0	307	0	0.00
11/03/2020	R035 On 07-May-20	10.57	Call	Bond Future	3863	4	3863	4	0.00
11/03/2020	R035 On 07-May-20	10.75	Call	Bond Future	4821	5	4821	5	0.00
11/03/2020	R035 On 07-May-20	9.49	Call	Bond Future	319	0	319	0	0.00
11/03/2020	R035 On 07-May-20	9.18	Call	Bond Future	82	0	82	0	3,530.00
11/03/2020	R035 On 07-May-20	9.55	Call	Bond Future	399	1	399	1	7,500.00
11/03/2020	R035 On 07-May-20	9.78	Call	Bond Future	831	1	831	1	3,530.00
11/03/2020	R035 On 07-May-20	9.18	Put	Bond Future	7099	7	7099	7	0.00
11/03/2020	R035 On 07-May-20	9.49	Put	Bond Future	4940	4	4940	4	0.00
11/03/2020	R035 On 07-May-20	9.55	Put	Bond Future	4566	4	4566	4	0.00
11/03/2020	R035 On 07-May-20	9.75	Put	Bond Future	3442	3	3442	3	0.00
11/03/2020	R035 On 07-May-20	9.47	Put	Bond Future	5069	5	5069	5	0.00
11/03/2020	R035 On 07-May-20	9.85	Put	Bond Future	2945	3	2945	3	0.00
11/03/2020	R035 On 07-May-20	9.78	Put	Bond Future	3288	3	3288	3	0.00
11/03/2020	R035 On 07-May-20	10.75	Put	Bond Future	538	0	538	0	5,000.00
11/03/2020	R035 On 07-May-20	10.57	Put	Bond Future	775	1	775	1	3,530.00
11/03/2020	R035 On 07-May-20	9.48	Put	Bond Future	5004	5	5004	5	0.00
11/03/2020	R035 On 07-May-20	9.11	Put	Bond Future	7630	7	7630	7	0.00
11/03/2020	R035 On 06-August-20			Bond Future	10.21	94.5055	10.2142	94.5055	410.00
11/03/2020	R035 On 06-August-20	9.00	Call	Bond Future	277	0	277	0	24,761.00
11/03/2020	R035 On 06-August-20	9.92	Call	Bond Future	1907	2	1907	2	0.00
11/03/2020	R035 On 06-August-20	9.09	Call	Bond Future	343	0	343	0	500.00
11/03/2020	R035 On 06-August-20	9.67	Call	Bond Future	1246	1	1246	1	500.00
11/03/2020	R035 On 06-August-20	10.45	Call	Bond Future	3784	4	3784	4	0.00
11/03/2020	R035 On 06-August-20	9.93	Call	Bond Future	1937	2	1937	2	0.00
11/03/2020	R035 On 06-August-20	8.75	Call	Bond Future	147	0	147	0	3,000.00
11/03/2020	R035 On 06-August-20	9.91	Call	Bond Future	1877	2	1877	2	0.00
11/03/2020	R035 On 06-August-20	9.93	Put	Bond Future	3940	4	3940	4	0.00
11/03/2020	R035 On 06-August-20	8.75	Put	Bond Future	11201	11	11201	11	0.00
11/03/2020	R035 On 06-August-20	9.91	Put	Bond Future	4025	4	4025	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R035 On 06-August-20	10.45	Put	Bond Future	2170	2	2170	2	500.00
11/03/2020	R035 On 06-August-20	9.00	Put	Bond Future	9310	9	9310	9	0.00
11/03/2020	R035 On 06-August-20	9.92	Put	Bond Future	3982	4	3982	4	0.00
11/03/2020	R035 On 06-August-20	9.67	Put	Bond Future	5140	5	5140	5	0.00
11/03/2020	R035 On 06-August-20	9.09	Put	Bond Future	8662	8	8662	8	0.00
11/03/2020	R035 On 05-November-20			Bond Future	10.31	91.6587	10.3129	91.6587	0.00
11/03/2020	R035 On 05-November-20	10.33	Call	Bond Future	3558	4	3558	4	0.00
11/03/2020	R035 On 05-November-20	10.34	Call	Bond Future	3594	4	3594	4	0.00
11/03/2020	R035 On 05-November-20	10.32	Call	Bond Future	3522	4	3522	4	0.00
11/03/2020	R035 On 05-November-20	10.32	Put	Bond Future	3474	3	3474	3	0.00
11/03/2020	R035 On 05-November-20	10.33	Put	Bond Future	3441	3	3441	3	0.00
11/03/2020	R035 On 05-November-20	10.34	Put	Bond Future	3409	3	3409	3	0.00
11/03/2020	R035 On 04-February-21			Bond Future	10.42	93.2777	10.4202	93.2777	0.00
11/03/2020	R035 On 04-February-21	10.14	Call	Bond Future	3285	4	3285	4	0.00
11/03/2020	R035 On 04-February-21	10.06	Call	Bond Future	3046	3	3046	3	0.00
11/03/2020	R035 On 04-February-21	10.05	Call	Bond Future	3017	3	3017	3	0.00
11/03/2020	R035 On 04-February-21	10.04	Call	Bond Future	2988	3	2988	3	0.00
11/03/2020	R035 On 04-February-21	11.14	Call	Bond Future	7070	7	7070	7	0.00
11/03/2020	R035 On 04-February-21	10.05	Put	Bond Future	5544	5	5544	5	0.00
11/03/2020	R035 On 04-February-21	10.04	Put	Bond Future	5585	5	5585	5	0.00
11/03/2020	R035 On 04-February-21	10.14	Put	Bond Future	5189	5	5189	5	650.00
11/03/2020	R035 On 04-February-21	11.14	Put	Bond Future	2440	2	2440	2	650.00
11/03/2020	R035 On 04-February-21	10.06	Put	Bond Future	5504	5	5504	5	0.00
11/03/2020	R186 On 07-May-20			Bond Future	8.18	116.0498	8.1796	116.0498	86,314.00
11/03/2020	R186 On 07-May-20	8.08	Call	Bond Future	955	1	955	1	0.00
11/03/2020	R186 On 07-May-20	8.50	Call	Bond Future	2296	3	2296	3	0.00
11/03/2020	R186 On 07-May-20	8.93	Call	Bond Future	4149	4	4149	4	0.00
11/03/2020	R186 On 07-May-20	8.09	Call	Bond Future	980	1	980	1	0.00
11/03/2020	R186 On 07-May-20	7.90	Call	Bond Future	583	1	583	1	0.00
11/03/2020	R186 On 07-May-20	8.28	Call	Bond Future	1514	2	1514	2	0.00
11/03/2020	R186 On 07-May-20	7.60	Call	Bond Future	209	0	209	0	0.00
11/03/2020	R186 On 07-May-20	8.07	Call	Bond Future	931	1	931	1	0.00
11/03/2020	R186 On 07-May-20	8.07	Put	Bond Future	1525	1	1525	1	0.00
11/03/2020	R186 On 07-May-20	7.60	Put	Bond Future	3393	3	3393	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R186 On 07-May-20	8.93	Put	Bond Future	192	0	192	0	0.00
11/03/2020	R186 On 07-May-20	8.09	Put	Bond Future	1464	1	1464	1	0.00
11/03/2020	R186 On 07-May-20	7.90	Put	Bond Future	2105	2	2105	2	2,500.00
11/03/2020	R186 On 07-May-20	8.28	Put	Bond Future	974	1	974	1	0.00
11/03/2020	R186 On 07-May-20	8.50	Put	Bond Future	584	1	584	1	23,172.00
11/03/2020	R186 On 07-May-20	8.08	Put	Bond Future	1494	1	1494	1	0.00
11/03/2020	R186 On 06-August-20			Bond Future	8.23	112.8159	8.2342	112.8159	1,870.00
11/03/2020	R186 On 06-August-20	8.37	Call	Bond Future	2201	2	2201	2	0.00
11/03/2020	R186 On 06-August-20	8.25	Call	Bond Future	1856	2	1856	2	0.00
11/03/2020	R186 On 06-August-20	8.38	Call	Bond Future	2231	3	2231	3	0.00
11/03/2020	R186 On 06-August-20	8.36	Call	Bond Future	2171	2	2171	2	0.00
11/03/2020	R186 On 06-August-20	8.36	Put	Bond Future	1518	1	1518	1	0.00
11/03/2020	R186 On 06-August-20	8.25	Put	Bond Future	1773	2	1773	2	3,150.00
11/03/2020	R186 On 06-August-20	8.38	Put	Bond Future	1475	1	1475	1	0.00
11/03/2020	R186 On 06-August-20	8.37	Put	Bond Future	1496	1	1496	1	0.00
11/03/2020	R186 On 05-November-20			Bond Future	8.29	114.7880	8.2913	114.7880	0.00
11/03/2020	R186 On 05-November-20	8.66	Call	Bond Future	3197	3	3197	3	0.00
11/03/2020	R186 On 05-November-20	8.65	Call	Bond Future	3164	3	3164	3	0.00
11/03/2020	R186 On 05-November-20	8.64	Call	Bond Future	3131	3	3131	3	0.00
11/03/2020	R186 On 05-November-20	8.34	Call	Bond Future	2226	2	2226	2	3,500.00
11/03/2020	R186 On 05-November-20	9.26	Call	Bond Future	5408	6	5408	6	0.00
11/03/2020	R186 On 05-November-20	7.84	Call	Bond Future	1100	1	1100	1	3,500.00
11/03/2020	R186 On 05-November-20	8.34	Put	Bond Future	1982	2	1982	2	0.00
11/03/2020	R186 On 05-November-20	7.84	Put	Bond Future	3399	3	3399	3	0.00
11/03/2020	R186 On 05-November-20	8.65	Put	Bond Future	1379	1	1379	1	0.00
11/03/2020	R186 On 05-November-20	9.26	Put	Bond Future	670	1	670	1	3,500.00
11/03/2020	R186 On 05-November-20	8.64	Put	Bond Future	1396	1	1396	1	0.00
11/03/2020	R186 On 05-November-20	8.66	Put	Bond Future	1363	1	1363	1	0.00
11/03/2020	R186 On 04-February-21			Bond Future	8.36	111.5143	8.3558	111.5143	0.00
11/03/2020	R186 On 04-February-21	8.15	Call	Bond Future	1966	2	1966	2	0.00
11/03/2020	R186 On 04-February-21	8.16	Call	Bond Future	1989	2	1989	2	0.00
11/03/2020	R186 On 04-February-21	8.17	Call	Bond Future	2012	2	2012	2	0.00
11/03/2020	R186 On 04-February-21	8.16	Put	Bond Future	2942	3	2942	3	0.00
11/03/2020	R186 On 04-February-21	8.17	Put	Bond Future	2916	3	2916	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R186 On 04-February-21	8.15	Put	Bond Future	2968	3	2968	3	0.00
11/03/2020	R197 On 07-May-20			Bond Future	308.09	308.1100	308.0861	308.1100	2,507.00
11/03/2020	R197 On 06-August-20			Bond Future	305.86	305.8831	305.8590	305.8831	0.00
11/03/2020	R197 On 05-November-20			Bond Future	311.28	311.3021	311.2786	311.3021	0.00
11/03/2020	R197 On 04-February-21			Bond Future	308.85	308.8754	308.8531	308.8754	0.00
11/03/2020	R202 On 07-May-20			Bond Future	224.66	224.1776	224.6564	224.1776	8,502.00
11/03/2020	R202 On 06-August-20			Bond Future	224.58	224.0887	224.5764	224.0887	0.00
11/03/2020	R202 On 05-November-20			Bond Future	228.56	228.0587	228.5560	228.0587	0.00
11/03/2020	R202 On 04-February-21			Bond Future	228.40	227.8925	228.3996	227.8925	0.00
11/03/2020	R208 On 07-May-20			Bond Future	5.90	101.4952	5.9016	101.4952	17,945.00
11/03/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/03/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/03/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
11/03/2020	R208 On 07-May-20	4.81	Put	Bond Future	942	1	942	1	0.00
11/03/2020	R208 On 07-May-20	4.80	Put	Bond Future	951	1	951	1	0.00
11/03/2020	R208 On 07-May-20	4.82	Put	Bond Future	933	1	933	1	0.00
11/03/2020	R208 On 06-August-20			Bond Future	5.39	103.3049	5.3933	103.3049	0.00
11/03/2020	R208 On 06-August-20	5.56	Call	Bond Future	172	0	172	0	0.00
11/03/2020	R208 On 06-August-20	5.57	Call	Bond Future	176	0	176	0	0.00
11/03/2020	R208 On 06-August-20	5.55	Call	Bond Future	168	0	168	0	0.00
11/03/2020	R208 On 06-August-20	5.55	Put	Bond Future	70	0	70	0	0.00
11/03/2020	R208 On 06-August-20	5.56	Put	Bond Future	69	0	69	0	0.00
11/03/2020	R208 On 06-August-20	5.57	Put	Bond Future	67	0	67	0	0.00
11/03/2020	R208 On 05-November-20			Bond Future	4.26	101.7090	4.2601	101.7090	0.00
11/03/2020	R208 On 05-November-20	4.79	Call	Bond Future	229	0	229	0	0.00
11/03/2020	R208 On 05-November-20	4.78	Call	Bond Future	225	0	225	0	0.00
11/03/2020	R208 On 05-November-20	4.77	Call	Bond Future	222	0	222	0	0.00
11/03/2020	R208 On 05-November-20	4.78	Put	Bond Future	25	0	25	0	0.00
11/03/2020	R208 On 05-November-20	4.77	Put	Bond Future	26	0	26	0	0.00
11/03/2020	R208 On 05-November-20	4.79	Put	Bond Future	24	0	24	0	0.00
11/03/2020	R209 On 07-May-20			Bond Future	10.18	70.5210	10.1840	70.5210	70,009.00
11/03/2020	R209 On 07-May-20	9.45	Call	Bond Future	238	0	238	0	0.00
11/03/2020	R209 On 07-May-20	9.47	Call	Bond Future	255	0	255	0	0.00
11/03/2020	R209 On 07-May-20	9.46	Call	Bond Future	247	0	247	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R209 On 07-May-20	9.46	Put	Bond Future	4787	4	4787	4	0.00
11/03/2020	R209 On 07-May-20	9.47	Put	Bond Future	4730	4	4730	4	0.00
11/03/2020	R209 On 07-May-20	9.45	Put	Bond Future	4844	4	4844	4	0.00
11/03/2020	R209 On 06-August-20			Bond Future	10.27	71.7784	10.2720	71.7784	200.00
11/03/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/03/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/03/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/03/2020	R209 On 06-August-20	5.56	Put	Bond Future	38128	38	38128	38	0.00
11/03/2020	R209 On 06-August-20	5.55	Put	Bond Future	38237	38	38237	38	0.00
11/03/2020	R209 On 06-August-20	5.57	Put	Bond Future	38020	38	38020	38	0.00
11/03/2020	R209 On 05-November-20			Bond Future	10.36	69.8833	10.3617	69.8833	0.00
11/03/2020	R209 On 05-November-20	10.00	Call	Bond Future	2054	2	2054	2	0.00
11/03/2020	R209 On 05-November-20	10.02	Call	Bond Future	2103	2	2103	2	0.00
11/03/2020	R209 On 05-November-20	10.01	Call	Bond Future	2078	2	2078	2	0.00
11/03/2020	R209 On 05-November-20	10.01	Put	Bond Future	4170	4	4170	4	0.00
11/03/2020	R209 On 05-November-20	10.02	Put	Bond Future	4134	4	4134	4	0.00
11/03/2020	R209 On 05-November-20	10.00	Put	Bond Future	4206	4	4206	4	0.00
11/03/2020	R209 On 04-February-21			Bond Future	10.46	71.1175	10.4570	71.1175	0.00
11/03/2020	R209 On 04-February-21	10.11	Call	Bond Future	2704	3	2704	3	0.00
11/03/2020	R209 On 04-February-21	10.12	Call	Bond Future	2730	3	2730	3	0.00
11/03/2020	R209 On 04-February-21	10.10	Call	Bond Future	2679	3	2679	3	0.00
11/03/2020	R209 On 04-February-21	10.10	Put	Bond Future	4770	5	4770	5	0.00
11/03/2020	R209 On 04-February-21	10.11	Put	Bond Future	4735	5	4735	5	0.00
11/03/2020	R209 On 04-February-21	10.12	Put	Bond Future	4701	4	4701	4	0.00
11/03/2020	R210 On 07-May-20			Bond Future	184.24	184.9674	184.2430	184.9674	1,935.00
11/03/2020	R210 On 06-August-20			Bond Future	187.57	188.3109	187.5735	188.3109	0.00
11/03/2020	R210 On 05-November-20			Bond Future	188.17	188.9236	188.1740	188.9236	0.00
11/03/2020	R210 On 04-February-21			Bond Future	191.54	192.3049	191.5428	192.3049	0.00
11/03/2020	R212 On 07-May-20			Bond Future	164.66	164.7378	164.6620	164.7378	6,719.00
11/03/2020	R212 On 06-August-20			Bond Future	165.34	165.4198	165.3428	165.4198	0.00
11/03/2020	R212 On 05-November-20			Bond Future	168.27	168.3504	168.2726	168.3504	0.00
11/03/2020	R212 On 04-February-21			Bond Future	168.96	169.0339	168.9556	169.0339	0.00
11/03/2020	R213 On 07-May-20			Bond Future	9.53	84.9871	9.5346	84.9871	15,444.00
11/03/2020	R213 On 07-May-20	9.00	Call	Bond Future	371	0	371	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R213 On 07-May-20	9.02	Call	Bond Future	396	1	396	1	0.00
11/03/2020	R213 On 07-May-20	9.01	Call	Bond Future	384	1	384	1	0.00
11/03/2020	R213 On 07-May-20	9.00	Put	Bond Future	3599	3	3599	3	0.00
11/03/2020	R213 On 07-May-20	9.02	Put	Bond Future	3501	3	3501	3	0.00
11/03/2020	R213 On 07-May-20	9.01	Put	Bond Future	3550	3	3550	3	0.00
11/03/2020	R213 On 06-August-20			Bond Future	9.62	86.5023	9.6162	86.5023	300.00
11/03/2020	R213 On 06-August-20	9.29	Call	Bond Future	1485	2	1485	2	0.00
11/03/2020	R213 On 06-August-20	9.31	Call	Bond Future	1532	2	1532	2	0.00
11/03/2020	R213 On 06-August-20	9.30	Call	Bond Future	1509	2	1509	2	0.00
11/03/2020	R213 On 06-August-20	9.30	Put	Bond Future	3362	3	3362	3	0.00
11/03/2020	R213 On 06-August-20	9.31	Put	Bond Future	3326	3	3326	3	0.00
11/03/2020	R213 On 06-August-20	9.29	Put	Bond Future	3399	3	3399	3	0.00
11/03/2020	R213 On 05-November-20			Bond Future	9.70	84.4662	9.7045	84.4662	0.00
11/03/2020	R213 On 05-November-20	9.59	Call	Bond Future	2467	3	2467	3	0.00
11/03/2020	R213 On 05-November-20	9.60	Call	Bond Future	2495	3	2495	3	0.00
11/03/2020	R213 On 05-November-20	9.61	Call	Bond Future	2523	3	2523	3	0.00
11/03/2020	R213 On 05-November-20	9.61	Put	Bond Future	3061	3	3061	3	0.00
11/03/2020	R213 On 05-November-20	9.59	Put	Bond Future	3119	3	3119	3	0.00
11/03/2020	R213 On 05-November-20	9.60	Put	Bond Future	3090	3	3090	3	0.00
11/03/2020	R213 On 04-February-21			Bond Future	9.80	85.9583	9.8015	85.9583	0.00
11/03/2020	R213 On 04-February-21	9.41	Call	Bond Future	2256	3	2256	3	0.00
11/03/2020	R213 On 04-February-21	9.40	Call	Bond Future	2232	3	2232	3	0.00
11/03/2020	R213 On 04-February-21	9.39	Call	Bond Future	2208	3	2208	3	0.00
11/03/2020	R213 On 04-February-21	9.40	Put	Bond Future	4500	4	4500	4	0.00
11/03/2020	R213 On 04-February-21	9.39	Put	Bond Future	4534	4	4534	4	0.00
11/03/2020	R213 On 04-February-21	9.41	Put	Bond Future	4466	4	4466	4	0.00
11/03/2020	R214 On 07-May-20			Bond Future	10.37	68.9683	10.3665	68.9683	20,540.00
11/03/2020	R214 On 07-May-20	9.76	Call	Bond Future	377	0	377	0	0.00
11/03/2020	R214 On 07-May-20	9.77	Call	Bond Future	389	0	389	0	0.00
11/03/2020	R214 On 07-May-20	9.75	Call	Bond Future	364	0	364	0	0.00
11/03/2020	R214 On 07-May-20	9.31	Call	Bond Future	69	0	69	0	1,250.00
11/03/2020	R214 On 07-May-20	9.91	Call	Bond Future	598	1	598	1	1,250.00
11/03/2020	R214 On 07-May-20	10.66	Call	Bond Future	2797	3	2797	3	0.00
11/03/2020	R214 On 07-May-20	9.91	Put	Bond Future	3532	3	3532	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R214 On 07-May-20	9.75	Put	Bond Future	4374	4	4374	4	0.00
11/03/2020	R214 On 07-May-20	9.31	Put	Bond Future	7176	7	7176	7	0.00
11/03/2020	R214 On 07-May-20	10.66	Put	Bond Future	1012	1	1012	1	1,250.00
11/03/2020	R214 On 07-May-20	9.76	Put	Bond Future	4319	4	4319	4	0.00
11/03/2020	R214 On 07-May-20	9.77	Put	Bond Future	4263	4	4263	4	0.00
11/03/2020	R214 On 06-August-20			Bond Future	10.45	70.1979	10.4512	70.1979	300.00
11/03/2020	R214 On 06-August-20	9.97	Call	Bond Future	1355	2	1355	2	0.00
11/03/2020	R214 On 06-August-20	9.98	Call	Bond Future	1378	2	1378	2	0.00
11/03/2020	R214 On 06-August-20	9.99	Call	Bond Future	1400	2	1400	2	0.00
11/03/2020	R214 On 06-August-20	9.99	Put	Bond Future	4324	4	4324	4	0.00
11/03/2020	R214 On 06-August-20	9.97	Put	Bond Future	4410	4	4410	4	0.00
11/03/2020	R214 On 06-August-20	9.98	Put	Bond Future	4367	4	4367	4	0.00
11/03/2020	R214 On 05-November-20			Bond Future	10.54	68.1302	10.5401	68.1302	0.00
11/03/2020	R214 On 05-November-20	10.25	Call	Bond Future	2358	3	2358	3	0.00
11/03/2020	R214 On 05-November-20	10.26	Call	Bond Future	2385	3	2385	3	0.00
11/03/2020	R214 On 05-November-20	10.24	Call	Bond Future	2331	3	2331	3	0.00
11/03/2020	R214 On 05-November-20	10.24	Put	Bond Future	4184	4	4184	4	0.00
11/03/2020	R214 On 05-November-20	10.25	Put	Bond Future	4148	4	4148	4	0.00
11/03/2020	R214 On 05-November-20	10.26	Put	Bond Future	4112	4	4112	4	0.00
11/03/2020	R214 On 04-February-21			Bond Future	10.64	69.3336	10.6359	69.3336	0.00
11/03/2020	R214 On 04-February-21	10.31	Call	Bond Future	2912	3	2912	3	0.00
11/03/2020	R214 On 04-February-21	10.33	Call	Bond Future	2966	3	2966	3	0.00
11/03/2020	R214 On 04-February-21	10.32	Call	Bond Future	2939	3	2939	3	0.00
11/03/2020	R214 On 04-February-21	10.32	Put	Bond Future	4863	5	4863	5	0.00
11/03/2020	R214 On 04-February-21	10.33	Put	Bond Future	4828	5	4828	5	0.00
11/03/2020	R214 On 04-February-21	10.31	Put	Bond Future	4899	5	4899	5	0.00
11/03/2020	R248 On 07-May-20			Bond Future	10.47	86.7267	10.4735	86.7267	91,766.00
11/03/2020	R248 On 07-May-20	9.77	Call	Bond Future	245	0	245	0	0.00
11/03/2020	R248 On 07-May-20	10.70	Call	Bond Future	3040	3	3040	3	0.00
11/03/2020	R248 On 07-May-20	9.79	Call	Bond Future	267	0	267	0	0.00
11/03/2020	R248 On 07-May-20	10.20	Call	Bond Future	1083	1	1083	1	0.00
11/03/2020	R248 On 07-May-20	9.69	Call	Bond Future	176	0	176	0	300.00
11/03/2020	R248 On 07-May-20	9.78	Call	Bond Future	256	0	256	0	0.00
11/03/2020	R248 On 07-May-20	9.78	Put	Bond Future	5959	6	5959	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2020	R248 On 07-May-20	10.20	Put	Bond Future	3255	3	3255	3	300.00
11/03/2020	R248 On 07-May-20	9.69	Put	Bond Future	6669	6	6669	6	0.00
11/03/2020	R248 On 07-May-20	9.77	Put	Bond Future	6035	6	6035	6	0.00
11/03/2020	R248 On 07-May-20	10.70	Put	Bond Future	1312	1	1312	1	300.00
11/03/2020	R248 On 07-May-20	9.79	Put	Bond Future	5883	6	5883	6	0.00
11/03/2020	R248 On 06-August-20			Bond Future	10.56	88.2729	10.5617	88.2729	400.00
11/03/2020	R248 On 06-August-20	9.25	Call	Bond Future	239	0	239	0	20,640.00
11/03/2020	R248 On 06-August-20	10.18	Call	Bond Future	1899	2	1899	2	0.00
11/03/2020	R248 On 06-August-20	10.20	Call	Bond Future	1961	2	1961	2	0.00
11/03/2020	R248 On 06-August-20	9.00	Call	Bond Future	119	0	119	0	3,000.00
11/03/2020	R248 On 06-August-20	10.19	Call	Bond Future	1930	2	1930	2	0.00
11/03/2020	R248 On 06-August-20	10.19	Put	Bond Future	4860	5	4860	5	0.00
11/03/2020	R248 On 06-August-20	10.20	Put	Bond Future	4810	4	4810	4	0.00
11/03/2020	R248 On 06-August-20	9.00	Put	Bond Future	13736	13	13736	13	0.00
11/03/2020	R248 On 06-August-20	10.18	Put	Bond Future	4910	5	4910	5	0.00
11/03/2020	R248 On 06-August-20	9.25	Put	Bond Future	11429	11	11429	11	0.00
11/03/2020	R248 On 05-November-20			Bond Future	10.65	85.3806	10.6541	85.3806	0.00
11/03/2020	R248 On 05-November-20	10.04	Call	Bond Future	1907	2	1907	2	0.00
11/03/2020	R248 On 05-November-20	10.03	Call	Bond Future	1880	2	1880	2	0.00
11/03/2020	R248 On 05-November-20	10.02	Call	Bond Future	1854	2	1854	2	0.00
11/03/2020	R248 On 05-November-20	10.03	Put	Bond Future	6824	6	6824	6	0.00
11/03/2020	R248 On 05-November-20	10.02	Put	Bond Future	6881	7	6881	7	0.00
11/03/2020	R248 On 05-November-20	10.04	Put	Bond Future	6768	6	6768	6	0.00
11/03/2020	R248 On 04-February-21			Bond Future	10.75	86.8886	10.7538	86.8886	0.00
11/03/2020	R248 On 04-February-21	10.46	Call	Bond Future	3611	4	3611	4	0.00
11/03/2020	R248 On 04-February-21	10.47	Call	Bond Future	3645	4	3645	4	0.00
11/03/2020	R248 On 04-February-21	10.48	Call	Bond Future	3679	4	3679	4	0.00
11/03/2020	R248 On 04-February-21	10.48	Put	Bond Future	5751	6	5751	6	0.00
11/03/2020	R248 On 04-February-21	10.46	Put	Bond Future	5838	6	5838	6	0.00
11/03/2020	R248 On 04-February-21	10.47	Put	Bond Future	5795	6	5795	6	0.00