



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 August 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	2025 On 06-August-20			Bond Future	137.77	137.7731	137.7731	137.7731	0.00
07/08/2020	2025 On 05-November-20			Bond Future	139.58	139.8110	139.5806	139.8110	3,967.00
07/08/2020	2025 On 04-February-21			Bond Future	139.59	139.8157	139.5928	139.8157	0.00
07/08/2020	2025 On 06-May-21			Bond Future	141.13	141.3523	141.1260	141.3523	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
07/08/2020	2025 On 05-August-21			Bond Future	141.23	141.3098	141.2265	141.3098	0.00
07/08/2020	2029 On 06-August-20			Bond Future	97.78	97.7805	97.7805	97.7805	0.00
07/08/2020	2029 On 05-November-20			Bond Future	97.62	97.6330	97.6178	97.6330	5,012.00
07/08/2020	2029 On 04-February-21			Bond Future	98.67	98.6878	98.6720	98.6878	0.00
07/08/2020	2029 On 06-May-21			Bond Future	98.63	98.6352	98.6267	98.6352	0.00
07/08/2020	2029 On 05-August-21			Bond Future	99.76	99.6712	99.7570	99.6712	0.00
07/08/2020	2030 On 06-August-20			Bond Future	9.25	92.4827	9.2500	92.4827	0.00
07/08/2020	2030 On 05-November-20			Bond Future	9.42	93.2894	9.4201	93.2894	101,199.00
07/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4836	5	4836	5	0.00
07/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1551	1	1551	1	3,000.00
07/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3514	3	3514	3	0.00
07/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	767	1	767	1	1,000.00
07/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1954	2	1954	2	1,000.00
07/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2823	3	2823	3	0.00
07/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1327	1	1327	1	3,000.00
07/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2852	3	2852	3	0.00
07/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	5102	5	5102	5	0.00
07/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	531	1	531	1	3,000.00
07/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2880	3	2880	3	0.00
07/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3643	4	3643	4	0.00
07/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	789	1	789	1	14,160.00
07/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1571	2	1571	2	14,160.00
07/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4360	4	4360	4	0.00
07/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2417	2	2417	2	3,000.00
07/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6755	7	6755	7	0.00
07/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1931	2	1931	2	15,414.00
07/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6338	6	6338	6	0.00
07/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	1006	1	1006	1	15,414.00
07/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4202	4	4202	4	0.00
07/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	991	1	991	1	3,000.00
07/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6295	7	6295	7	0.00
07/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4854	5	4854	5	0.00
07/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2338	2	2338	2	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2995	3	2995	3	0.00
07/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5394	6	5394	6	0.00
07/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3515	4	3515	4	0.00
07/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1102	1	1102	1	15,414.00
07/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3053	3	3053	3	0.00
07/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7134	7	7134	7	0.00
07/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1885	2	1885	2	14,160.00
07/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1530	2	1530	2	1,000.00
07/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1646	2	1646	2	5,000.00
07/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8519	9	8519	9	0.00
07/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3024	3	3024	3	0.00
07/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4165	4	4165	4	0.00
07/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2435	3	2435	3	3,000.00
07/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7236	7	7236	7	0.00
07/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4894	5	4894	5	0.00
07/08/2020	2030 On 04-February-21			Bond Future	9.63	90.2703	9.6286	90.2703	0.00
07/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1311	1	1311	1	1,000.00
07/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2740	3	2740	3	0.00
07/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2626	3	2626	3	1,000.00
07/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1298	1	1298	1	800.00
07/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2717	3	2717	3	0.00
07/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2694	3	2694	3	0.00
07/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2085	2	2085	2	800.00
07/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5686	6	5686	6	0.00
07/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2591	3	2591	3	1,800.00
07/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6478	7	6478	7	0.00
07/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5503	6	5503	6	0.00
07/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8699	9	8699	9	0.00
07/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5363	6	5363	6	0.00
07/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5398	6	5398	6	0.00
07/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5328	6	5328	6	0.00
07/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8650	9	8650	9	0.00
07/08/2020	2030 On 06-May-21			Bond Future	9.85	91.2416	9.8492	91.2416	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
07/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7237	7	7237	7	0.00
07/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2766	3	2766	3	0.00
07/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10541	10	10541	10	0.00
07/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1050	1	1050	1	700.00
07/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	5000	5	5000	5	0.00
07/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4659	5	4659	5	0.00
07/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10577	10	10577	10	0.00
07/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2915	3	2915	3	0.00
07/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10613	10	10613	10	0.00
07/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1326	1	1326	1	0.00
07/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6371	7	6371	7	700.00
07/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11900	12	11900	12	0.00
07/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4281	4	4281	4	700.00
07/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1347	1	1347	1	0.00
07/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6617	7	6617	7	0.00
07/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1336	1	1336	1	0.00
07/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3985	4	3985	4	0.00
07/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2625	3	2625	3	0.00
07/08/2020	2030 On 05-August-21			Bond Future	10.08	88.1727	10.0839	88.1727	0.00
07/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5767	1	5767	1	0.00
07/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5796	1	5796	1	0.00
07/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5825	1	5825	1	0.00
07/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4058	0	4058	0	0.00
07/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4101	0	4101	0	0.00
07/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4080	0	4080	0	0.00
07/08/2020	2032 On 06-August-20			Bond Future	10.21	89.8609	10.2050	89.8609	0.00
07/08/2020	2032 On 05-November-20			Bond Future	10.37	86.5883	10.3736	86.5883	113,422.00
07/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1757	2	1757	2	0.00
07/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5437	5	5437	5	0.00
07/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5789	6	5789	6	0.00
07/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1778	2	1778	2	0.00
07/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	762	1	762	1	3,000.00
07/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1464	1	1464	1	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1180	1	1180	1	1,000.00
07/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	596	1	596	1	1,000.00
07/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1737	2	1737	2	0.00
07/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5557	6	5557	6	0.00
07/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8747	9	8747	9	0.00
07/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9732	10	9732	10	0.00
07/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1726	2	1726	2	1,000.00
07/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6985	7	6985	7	0.00
07/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5472	6	5472	6	0.00
07/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6173	6	6173	6	0.00
07/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5514	6	5514	6	0.00
07/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1878	2	1878	2	3,000.00
07/08/2020	2032 On 04-February-21			Bond Future	10.60	87.5032	10.5981	87.5032	0.00
07/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	960	1	960	1	800.00
07/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2069	2	2069	2	0.00
07/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1563	2	1563	2	800.00
07/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2104	2	2104	2	0.00
07/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5100	5	5100	5	0.00
07/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2086	2	2086	2	0.00
07/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7990	8	7990	8	0.00
07/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7944	8	7944	8	0.00
07/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9584	10	9584	10	0.00
07/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3835	4	3835	4	800.00
07/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8035	8	8035	8	0.00
07/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12319	13	12319	13	0.00
07/08/2020	2032 On 06-May-21			Bond Future	10.83	84.2996	10.8318	84.2996	0.00
07/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3740	4	3740	4	736.00
07/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9261	9	9261	9	0.00
07/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10829	11	10829	11	0.00
07/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9294	9	9294	9	0.00
07/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9228	9	9228	9	0.00
07/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2539	3	2539	3	0.00
07/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2506	3	2506	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
07/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2522	3	2522	3	0.00
07/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1850	2	1850	2	736.00
07/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6608	7	6608	7	0.00
07/08/2020	2032 On 05-August-21			Bond Future	11.07	85.1639	11.0737	85.1639	0.00
07/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6349	1	6349	1	0.00
07/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6319	1	6319	1	0.00
07/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6378	1	6378	1	0.00
07/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4843	0	4843	0	0.00
07/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4820	0	4820	0	0.00
07/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4797	0	4797	0	0.00
07/08/2020	2033 On 06-August-20			Bond Future	92.82	92.8214	92.8214	92.8214	0.00
07/08/2020	2033 On 05-November-20			Bond Future	93.14	93.1384	93.1364	93.1384	9,616.00
07/08/2020	2033 On 04-February-21			Bond Future	94.14	94.1447	94.1421	94.1447	0.00
07/08/2020	2033 On 06-May-21			Bond Future	93.97	93.9658	93.9713	93.9658	0.00
07/08/2020	2033 On 05-August-21			Bond Future	95.05	94.9528	95.0481	94.9528	0.00
07/08/2020	2037 On 06-August-20			Bond Future	11.14	80.5476	11.1400	80.5476	0.00
07/08/2020	2037 On 05-November-20			Bond Future	11.36	81.2004	11.3603	81.2004	139,162.00
07/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1063	1	1063	1	0.00
07/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1037	1	1037	1	0.00
07/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1050	1	1050	1	0.00
07/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8888	9	8888	9	0.00
07/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8773	9	8773	9	0.00
07/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8831	9	8831	9	0.00
07/08/2020	2037 On 04-February-21			Bond Future	11.59	77.8034	11.5910	77.8034	0.00
07/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1054	1	1054	1	72.00
07/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6192	6	6192	6	300.00
07/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12463	12	12463	12	0.00
07/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2999	3	2999	3	0.00
07/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1988	2	1988	2	0.00
07/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1860	2	1860	2	0.00
07/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5959	6	5959	6	0.00
07/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1875	2	1875	2	0.00
07/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2210	2	2210	2	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1891	2	1891	2	0.00
07/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10257	10	10257	10	0.00
07/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4154	4	4154	4	240.00
07/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9271	9	9271	9	0.00
07/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10365	10	10365	10	0.00
07/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1195	1	1195	1	300.00
07/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7604	8	7604	8	72.00
07/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9939	10	9939	10	72.00
07/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10311	10	10311	10	0.00
07/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14041	14	14041	14	0.00
07/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3988	4	3988	4	0.00
07/08/2020	2037 On 06-May-21			Bond Future	11.83	78.6407	11.8307	78.6407	0.00
07/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7558	7	7558	7	0.00
07/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7592	8	7592	8	0.00
07/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7626	8	7626	8	0.00
07/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4254	4	4254	4	0.00
07/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4234	4	4234	4	0.00
07/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4274	4	4274	4	0.00
07/08/2020	2037 On 05-August-21			Bond Future	12.08	75.1922	12.0845	75.1922	0.00
07/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6693	1	6693	1	0.00
07/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6723	1	6723	1	0.00
07/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6752	1	6752	1	0.00
07/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5723	0	5723	0	0.00
07/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5674	0	5674	0	0.00
07/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5699	0	5699	0	0.00
07/08/2020	2038 On 06-August-20			Bond Future	103.00	102.9962	102.9962	102.9962	0.00
07/08/2020	2038 On 05-November-20			Bond Future	104.56	105.0493	104.5620	105.0493	11,074.00
07/08/2020	2038 On 04-February-21			Bond Future	104.01	104.4903	104.0093	104.4903	0.00
07/08/2020	2038 On 06-May-21			Bond Future	105.15	105.6388	105.1519	105.6388	0.00
07/08/2020	2038 On 05-August-21			Bond Future	104.65	105.0301	104.6506	105.0301	0.00
07/08/2020	2040 On 06-August-20			Bond Future	11.43	81.5012	11.4250	81.5012	0.00
07/08/2020	2040 On 05-November-20			Bond Future	11.62	82.2246	11.6172	82.2246	69,189.00
07/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	406	0	406	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	930	1	930	1	0.00
07/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	847	1	847	1	2,000.00
07/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	278	0	278	0	2,000.00
07/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	613	1	613	1	2,380.00
07/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	942	1	942	1	0.00
07/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2165	2	2165	2	2,380.00
07/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4193	4	4193	4	0.00
07/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	954	1	954	1	0.00
07/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3553	3	3553	3	0.00
07/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4307	4	4307	4	2,000.00
07/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10037	10	10037	10	0.00
07/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15862	16	15862	16	0.00
07/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12108	12	12108	12	0.00
07/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9974	10	9974	10	0.00
07/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3668	4	3668	4	2,000.00
07/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6264	6	6264	6	0.00
07/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10552	11	10552	11	0.00
07/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10101	10	10101	10	0.00
07/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14075	14	14075	14	0.00
07/08/2020	2040 On 04-February-21			Bond Future	11.85	78.5881	11.8504	78.5881	0.00
07/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1301	1	1301	1	800.00
07/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4854	5	4854	5	0.00
07/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1774	2	1774	2	0.00
07/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	716	1	716	1	500.00
07/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	782	1	782	1	800.00
07/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1789	2	1789	2	0.00
07/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1525	1	1525	1	500.00
07/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4349	4	4349	4	0.00
07/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1759	2	1759	2	0.00
07/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11611	12	11611	12	0.00
07/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6112	6	6112	6	500.00
07/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12583	13	12583	13	0.00
07/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17790	18	17790	18	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
07/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17184	17	17184	17	0.00
07/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13671	14	13671	14	0.00
07/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11492	12	11492	12	0.00
07/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11551	12	11551	12	0.00
07/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5540	6	5540	6	800.00
07/08/2020	2040 On 06-May-21			Bond Future	12.09	79.4340	12.0923	79.4340	0.00
07/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6978	7	6978	7	0.00
07/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	7010	7	7010	7	0.00
07/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6946	7	6946	7	0.00
07/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5027	5	5027	5	0.00
07/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5002	5	5002	5	0.00
07/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4977	5	4977	5	0.00
07/08/2020	2040 On 05-August-21			Bond Future	12.35	75.7432	12.3487	75.7432	0.00
07/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6768	0	6768	0	0.00
07/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6828	0	6828	0	0.00
07/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6798	0	6798	0	0.00
07/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6019	0	6019	0	0.00
07/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6046	0	6046	0	0.00
07/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6073	0	6073	0	0.00
07/08/2020	2044 On 06-August-20			Bond Future	11.54	77.8387	11.5400	77.8387	0.00
07/08/2020	2044 On 05-November-20			Bond Future	11.73	78.5601	11.7276	78.5601	49,284.00
07/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	859	1	859	1	0.00
07/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	497	0	497	0	0.00
07/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2907	3	2907	3	0.00
07/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	339	0	339	0	1,815.00
07/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	883	1	883	1	0.00
07/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	505	0	505	0	300.00
07/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	3047	3	3047	3	0.00
07/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	871	1	871	1	0.00
07/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	173	0	173	0	525.00
07/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2354	2	2354	2	0.00
07/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	66	0	66	0	1,815.00
07/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	561	1	561	1	525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	545	1	545	1	1,815.00
07/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	157	0	157	0	300.00
07/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2088	2	2088	2	0.00
07/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12628	13	12628	13	0.00
07/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6016	6	6016	6	1,815.00
07/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4965	5	4965	5	1,815.00
07/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22491	23	22491	23	0.00
07/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10424	11	10424	11	0.00
07/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18210	18	18210	18	0.00
07/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12773	13	12773	13	0.00
07/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10490	11	10490	11	0.00
07/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15056	15	15056	15	0.00
07/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18646	19	18646	19	0.00
07/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13214	13	13214	13	0.00
07/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6508	7	6508	7	525.00
07/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13140	13	13140	13	0.00
07/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5155	5	5155	5	300.00
07/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10555	11	10555	11	0.00
07/08/2020	2044 On 04-February-21			Bond Future	11.96	75.0101	11.9561	75.0101	0.00
07/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1545	2	1545	2	0.00
07/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1573	2	1573	2	0.00
07/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	773	1	773	1	265.00
07/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1559	2	1559	2	0.00
07/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1462	1	1462	1	0.00
07/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1150	1	1150	1	0.00
07/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2343	2	2343	2	0.00
07/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12500	13	12500	13	0.00
07/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12944	13	12944	13	265.00
07/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17387	18	17387	18	0.00
07/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9723	10	9723	10	265.00
07/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12563	13	12563	13	0.00
07/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14611	15	14611	15	0.00
07/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12438	13	12438	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	2044 On 06-May-21			Bond Future	12.19	75.8175	12.1928	75.8175	0.00
07/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6721	7	6721	7	0.00
07/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6690	7	6690	7	0.00
07/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6659	7	6659	7	0.00
07/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5256	5	5256	5	0.00
07/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5282	5	5282	5	0.00
07/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5230	5	5230	5	0.00
07/08/2020	2044 On 05-August-21			Bond Future	12.44	72.2147	12.4438	72.2147	0.00
07/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6877	1	6877	1	0.00
07/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6907	1	6907	1	0.00
07/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6848	0	6848	0	0.00
07/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6024	0	6024	0	0.00
07/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5998	0	5998	0	0.00
07/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5972	0	5972	0	0.00
07/08/2020	2046 On 06-August-20			Bond Future	92.54	92.5436	92.5436	92.5436	0.00
07/08/2020	2046 On 05-November-20			Bond Future	91.69	91.9905	91.6944	91.9905	15,660.00
07/08/2020	2046 On 04-February-21			Bond Future	92.68	92.9846	92.6848	92.9846	0.00
07/08/2020	2046 On 06-May-21			Bond Future	91.93	92.2197	91.9287	92.2197	0.00
07/08/2020	2046 On 05-August-21			Bond Future	92.98	93.1880	92.9826	93.1880	0.00
07/08/2020	2050 On 06-August-20			Bond Future	93.07	93.0701	93.0701	93.0701	0.00
07/08/2020	2050 On 05-November-20			Bond Future	94.15	94.2879	94.1486	94.2879	14,181.00
07/08/2020	2050 On 04-February-21			Bond Future	93.29	93.4198	93.2918	93.4198	0.00
07/08/2020	2050 On 06-May-21			Bond Future	94.32	94.4464	94.3167	94.4464	0.00
07/08/2020	2050 On 05-August-21			Bond Future	93.49	93.5146	93.4870	93.5146	0.00
07/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	AL37 On 05-November-20			Index Future	747.55	744.8860	747.5460	744.8860	0.00
07/08/2020	AL37 On 04-February-21			Index Future	755.44	752.7530	755.4380	752.7530	0.00
07/08/2020	AL37 On 06-May-21			Index Future	763.55	760.8450	763.5540	760.8450	0.00
07/08/2020	AL37 On 05-August-21			Index Future	772.04	759.7800	772.0350	759.7800	0.00
07/08/2020	AL7T On 05-November-20			Index Future	816.80	814.1640	816.7960	814.1640	0.00
07/08/2020	AL7T On 04-February-21			Index Future	825.42	822.7620	825.4190	822.7620	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
07/08/2020	AL7T On 06-May-21			Index Future	834.29	831.6070	834.2870	831.6070	0.00
07/08/2020	AL7T On 05-August-21			Index Future	843.55	829.6000	843.5530	829.6000	0.00
07/08/2020	ALBI On 05-November-20			Index Future	713.88	711.7460	713.8810	711.7460	212.00
07/08/2020	ALBI On 04-February-21			Index Future	721.42	719.2630	721.4170	719.2630	0.00
07/08/2020	ALBI On 06-May-21			Index Future	729.17	726.9950	729.1670	726.9950	0.00
07/08/2020	ALBI On 05-August-21			Index Future	737.27	727.9300	737.2660	727.9300	0.00
07/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2020	ES33 On 06-August-20			Bond Future	11.87	74.3863	11.8650	74.3863	0.00
07/08/2020	ES33 On 05-November-20			Bond Future	12.05	71.5953	12.0520	71.5953	350.00
07/08/2020	ES33 On 04-February-21			Bond Future	12.33	72.3517	12.3323	72.3517	0.00
07/08/2020	ES33 On 06-May-21			Bond Future	12.62	69.3549	12.6184	69.3549	0.00
07/08/2020	ES33 On 05-August-21			Bond Future	12.92	70.0661	12.9166	70.0661	0.00
07/08/2020	ES42 On 06-August-20			Bond Future	12.25	74.2077	12.2500	74.2077	0.00
07/08/2020	ES42 On 05-November-20			Bond Future	12.45	70.8136	12.4466	70.8136	4,919.00
07/08/2020	ES42 On 04-February-21			Bond Future	12.71	71.5625	12.7079	71.5625	0.00
07/08/2020	ES42 On 06-May-21			Bond Future	12.98	68.0743	12.9846	68.0743	0.00
07/08/2020	ES42 On 05-August-21			Bond Future	13.27	68.7717	13.2656	68.7717	0.00
07/08/2020	GOVI On 05-November-20			GOVI	705.16	703.0370	705.1580	703.0370	1,018.00
07/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	326720	35	326720	35	0.00
07/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	326920	35	326920	35	0.00
07/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	326820	35	326820	35	0.00
07/08/2020	GOVI On 04-February-21			GOVI	712.60	710.4620	712.6020	710.4620	0.00
07/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	383380	40	383380	40	0.00
07/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	383480	40	383480	40	0.00
07/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	383580	40	383580	40	0.00
07/08/2020	GOVI On 06-May-21			GOVI	720.26	718.0990	720.2580	718.0990	0.00
07/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	415880	39	415880	39	0.00
07/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	415680	39	415680	39	0.00
07/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	415780	39	415780	39	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
07/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-August-21			GOVI	728.26	719.1400	728.2580	719.1400	0.00
07/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	91080	0	91080	0	0.00
07/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	91180	0	91180	0	0.00
07/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	91280	0	91280	0	0.00
07/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2020	IGOV On 05-November-20			Index Future	251.93	251.8850	251.9250	251.8850	1,258.00
07/08/2020	IGOV On 04-February-21			Index Future	254.65	254.6070	254.6460	254.6070	0.00
07/08/2020	IGOV On 06-May-21			Index Future	257.44	257.4050	257.4420	257.4050	0.00
07/08/2020	IGOV On 05-August-21			Index Future	260.36	259.6600	260.3620	259.6600	0.00
07/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
07/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	94.0000	93.9900	94.0000	0.00
07/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.18	92.2200	92.1800	92.2200	0.00
07/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.31	90.3700	90.3100	90.3700	0.00
07/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.25	89.3400	89.2500	89.3400	0.00
07/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.50	90.6000	90.5000	90.6000	51.00
07/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.91	90.0400	89.9100	90.0400	0.00
07/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.03	90.1800	90.0300	90.1800	0.00
07/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.19	93.3600	93.1900	93.3600	0.00
07/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.68	93.8700	93.6800	93.8700	0.00
07/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.07	86.2800	86.0700	86.2800	0.00
07/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.61	91.8400	91.6100	91.8400	0.00
07/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.06	80.3400	80.0600	80.3400	0.00
07/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.69	76.9700	76.6900	76.9700	0.00
07/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.21	75.5000	75.2100	75.5000	0.00
07/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.36	77.6500	77.3600	77.6500	0.00
07/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.52	81.8100	81.5200	81.8100	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
07/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.18	80.4700	80.1800	80.4700	0.00
07/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.42	82.7100	82.4200	82.7100	0.00
07/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.36	88.6500	88.3600	88.6500	0.00
07/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.89	89.1800	88.8900	89.1800	0.00
07/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.05	82.3400	82.0500	82.3400	0.00
07/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.00	90.2800	90.0000	90.2800	0.00
07/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.51	96.4550	3.5050	96.4550	0.00
07/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.44	96.5050	3.4350	96.5050	0.00
07/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.5750	3.3550	96.5750	0.00
07/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.35	96.5850	3.3450	96.5850	0.00
07/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.33	96.5950	3.3250	96.5950	10.00
07/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.34	96.5950	3.3350	96.5950	0.00
07/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.38	96.5500	3.3800	96.5500	0.00
07/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.56	96.3700	3.5600	96.3700	0.00
07/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.65	96.2850	3.6450	96.2850	0.00
07/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.0100	3.9000	96.0100	0.00
07/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.04	95.8950	4.0350	95.8950	0.00
07/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.35	95.5450	4.3450	95.5450	0.00
07/08/2020	R023 On 06-August-20			Bond Future	4.62	110.9376	4.6150	110.9376	0.00
07/08/2020	R023 On 05-November-20			Bond Future	4.58	108.1329	4.5772	108.1329	32,765.00
07/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6266	6	6266	6	0.00
07/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6287	6	6287	6	0.00
07/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6245	6	6245	6	0.00
07/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R023 On 04-February-21			Bond Future	4.62	109.2748	4.6249	109.2748	0.00
07/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3370	3	3370	3	0.00
07/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3407	3	3407	3	0.00
07/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3389	3	3389	3	0.00
07/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	28	0	28	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
07/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	29	0	29	0	0.00
07/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	27	0	27	0	0.00
07/08/2020	R023 On 06-May-21			Bond Future	4.66	106.5424	4.6646	106.5424	0.00
07/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4976	5	4976	5	0.00
07/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5009	5	5009	5	0.00
07/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4992	5	4992	5	0.00
07/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	4	0	4	0	0.00
07/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	3	0	3	0	0.00
07/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	4	0	4	0	0.00
07/08/2020	R023 On 05-August-21			Bond Future	4.69	107.6356	4.6900	107.6356	0.00
07/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1287	1	1287	1	0.00
07/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1276	1	1276	1	0.00
07/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1265	1	1265	1	0.00
07/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	349	0	349	0	0.00
07/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	353	0	353	0	0.00
07/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	345	0	345	0	0.00
07/08/2020	R035 On 06-August-20			Bond Future	10.91	89.3261	10.9050	89.3261	0.00
07/08/2020	R035 On 05-November-20			Bond Future	11.12	85.5582	11.1227	85.5582	105,375.00
07/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1621	2	1621	2	0.00
07/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1641	2	1641	2	0.00
07/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1601	2	1601	2	0.00
07/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6832	7	6832	7	0.00
07/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6784	7	6784	7	0.00
07/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6736	7	6736	7	0.00
07/08/2020	R035 On 04-February-21			Bond Future	11.36	86.4618	11.3616	86.4618	0.00
07/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1948	2	1948	2	0.00
07/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1819	2	1819	2	0.00
07/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1803	2	1803	2	0.00
07/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4241	4	4241	4	0.00
07/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1788	2	1788	2	0.00
07/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10315	11	10315	11	0.00
07/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10369	11	10369	11	0.00
07/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9836	10	9836	10	650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5595	6	5595	6	650.00
07/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10261	10	10261	10	0.00
07/08/2020	R035 On 06-May-21			Bond Future	11.60	82.9170	11.6009	82.9170	0.00
07/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8028	8	8028	8	0.00
07/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5449	5	5449	5	0.00
07/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9547	9	9547	9	0.00
07/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8099	8	8099	8	0.00
07/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2384	2	2384	2	793.00
07/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8064	8	8064	8	0.00
07/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3480	3	3480	3	1,650.00
07/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4791	5	4791	5	0.00
07/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6903	7	6903	7	0.00
07/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4504	5	4504	5	793.00
07/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6460	7	6460	7	793.00
07/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8310	8	8310	8	0.00
07/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3794	4	3794	4	0.00
07/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5748	6	5748	6	1,650.00
07/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3109	3	3109	3	1,650.00
07/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3813	4	3813	4	0.00
07/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10959	11	10959	11	0.00
07/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3776	4	3776	4	0.00
07/08/2020	R035 On 05-August-21			Bond Future	11.85	83.7674	11.8523	83.7674	0.00
07/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	12	0	12	0	0.00
07/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	13	0	13	0	0.00
07/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	12	0	12	0	0.00
07/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54122	54	54122	54	0.00
07/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54006	54	54006	54	0.00
07/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54238	55	54238	55	0.00
07/08/2020	R186 On 06-August-20			Bond Future	7.47	116.6159	7.4650	116.6159	0.00
07/08/2020	R186 On 05-November-20			Bond Future	7.58	117.7180	7.5781	117.7180	88,106.00
07/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6001	6	6001	6	0.00
07/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	970	1	970	1	1,200.00
07/08/2020	R186 On 05-November-20	8.65	Call	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
07/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1981	2	1981	2	80.00
07/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5917	6	5917	6	0.00
07/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3458	3	3458	3	1,200.00
07/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4705	4	4705	4	3,500.00
07/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8570	8	8570	8	0.00
07/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	405	0	405	0	80.00
07/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2937	3	2937	3	3,500.00
07/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	799	1	799	1	0.00
07/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1575	2	1575	2	0.00
07/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	171	0	171	0	3,500.00
07/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6236	7	6236	7	0.00
07/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2391	3	2391	3	0.00
07/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	512	1	512	1	0.00
07/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1274	1	1274	1	0.00
07/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	520	1	520	1	0.00
07/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	505	1	505	1	0.00
07/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4051	4	4051	4	0.00
07/08/2020	R186 On 04-February-21			Bond Future	7.77	113.6814	7.7651	113.6814	0.00
07/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3927	4	3927	4	0.00
07/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3957	4	3957	4	0.00
07/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3488	3	3488	3	0.00
07/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3987	4	3987	4	0.00
07/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2003	2	2003	2	0.00
07/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1984	2	1984	2	0.00
07/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2321	3	2321	3	15,177.00
07/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2022	2	2022	2	0.00
07/08/2020	R186 On 06-May-21			Bond Future	7.97	114.9043	7.9670	114.9043	0.00
07/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12698	12	12698	12	0.00
07/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12660	12	12660	12	0.00
07/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12622	12	12622	12	0.00
07/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	252	0	252	0	0.00
07/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	255	0	255	0	0.00
07/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	249	0	249	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
07/08/2020	R186 On 05-August-21			Bond Future	8.18	110.8028	8.1801	110.8028	0.00
07/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4674	1	4674	1	0.00
07/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4702	1	4702	1	0.00
07/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4730	1	4730	1	0.00
07/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2713	0	2713	0	0.00
07/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2747	0	2747	0	0.00
07/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2730	0	2730	0	0.00
07/08/2020	R197 On 06-August-20			Bond Future	304.15	304.1465	304.1465	304.1465	0.00
07/08/2020	R197 On 05-November-20			Bond Future	307.10	308.1262	307.0953	308.1262	2,598.00
07/08/2020	R197 On 04-February-21			Bond Future	302.63	303.6158	302.6280	303.6158	0.00
07/08/2020	R197 On 06-May-21			Bond Future	305.95	306.9532	305.9524	306.9532	0.00
07/08/2020	R197 On 05-August-21			Bond Future	301.53	302.1892	301.5260	302.1892	0.00
07/08/2020	R202 On 06-August-20			Bond Future	206.16	206.1587	206.1587	206.1587	0.00
07/08/2020	R202 On 05-November-20			Bond Future	208.06	209.0703	208.0617	209.0703	8,104.00
07/08/2020	R202 On 04-February-21			Bond Future	206.17	207.1653	206.1742	207.1653	0.00
07/08/2020	R202 On 06-May-21			Bond Future	208.44	209.4421	208.4388	209.4421	0.00
07/08/2020	R202 On 05-August-21			Bond Future	206.61	207.3992	206.6138	207.3992	0.00
07/08/2020	R208 On 06-August-20			Bond Future	3.48	104.4983	3.4800	104.4983	0.00
07/08/2020	R208 On 05-November-20			Bond Future	3.29	102.0759	3.2918	102.0759	7,525.00
07/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	580	1	580	1	0.00
07/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	576	1	576	1	0.00
07/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	572	1	572	1	0.00
07/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
07/08/2020	R209 On 06-August-20			Bond Future	10.80	68.3061	10.7950	68.3061	0.00
07/08/2020	R209 On 05-November-20			Bond Future	10.96	65.8291	10.9650	65.8291	26,289.00
07/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1222	1	1222	1	0.00
07/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1251	1	1251	1	0.00
07/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1237	1	1237	1	0.00
07/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6712	7	6712	7	0.00
07/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6667	7	6667	7	0.00
07/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6759	7	6759	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	R209 On 04-February-21			Bond Future	11.17	66.5247	11.1692	66.5247	0.00
07/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2012	2	2012	2	0.00
07/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2028	2	2028	2	0.00
07/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1996	2	1996	2	0.00
07/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8001	8	8001	8	0.00
07/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7957	8	7957	8	0.00
07/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7913	8	7913	8	0.00
07/08/2020	R209 On 06-May-21			Bond Future	11.38	64.1002	11.3799	64.1002	460.00
07/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2500	2	2500	2	1,000.00
07/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4611	5	4611	5	0.00
07/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7320	7	7320	7	0.00
07/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7382	7	7382	7	0.00
07/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7413	7	7413	7	0.00
07/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7351	7	7351	7	0.00
07/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3223	3	3223	3	0.00
07/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3192	3	3192	3	0.00
07/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3176	3	3176	3	1,000.00
07/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3207	3	3207	3	0.00
07/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5282	5	5282	5	1,000.00
07/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8690	9	8690	9	0.00
07/08/2020	R209 On 05-August-21			Bond Future	11.60	64.7575	11.5962	64.7575	0.00
07/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5926	1	5926	1	0.00
07/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5900	1	5900	1	0.00
07/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5952	1	5952	1	0.00
07/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4945	0	4945	0	0.00
07/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4922	0	4922	0	0.00
07/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4900	0	4900	0	0.00
07/08/2020	R210 On 06-August-20			Bond Future	182.74	182.7450	182.7450	182.7450	0.00
07/08/2020	R210 On 05-November-20			Bond Future	180.64	181.2252	180.6363	181.2252	2,243.00
07/08/2020	R210 On 04-February-21			Bond Future	182.59	183.1833	182.5872	183.1833	0.00
07/08/2020	R210 On 06-May-21			Bond Future	181.90	182.4878	181.9032	182.4878	0.00
07/08/2020	R210 On 05-August-21			Bond Future	183.99	184.4043	183.9881	184.4043	0.00
07/08/2020	R212 On 06-August-20			Bond Future	165.25	165.2472	165.2472	165.2472	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
07/08/2020	R212 On 05-November-20			Bond Future	166.89	167.4574	166.8937	167.4574	6,967.00
07/08/2020	R212 On 04-February-21			Bond Future	166.42	166.9723	166.4181	166.9723	0.00
07/08/2020	R212 On 06-May-21			Bond Future	168.25	168.8074	168.2460	168.8074	0.00
07/08/2020	R212 On 05-August-21			Bond Future	167.86	168.2533	167.8632	168.2533	0.00
07/08/2020	R213 On 06-August-20			Bond Future	9.73	85.3718	9.7300	85.3718	0.00
07/08/2020	R213 On 05-November-20			Bond Future	9.90	82.6144	9.8994	82.6144	16,316.00
07/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2209	2	2209	2	0.00
07/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2257	2	2257	2	0.00
07/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2233	2	2233	2	0.00
07/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3956	4	3956	4	0.00
07/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3889	4	3889	4	0.00
07/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3923	4	3923	4	0.00
07/08/2020	R213 On 04-February-21			Bond Future	10.11	83.4868	10.1128	83.4868	0.00
07/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2334	2	2334	2	0.00
07/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2314	2	2314	2	0.00
07/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2294	2	2294	2	0.00
07/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6286	6	6286	6	0.00
07/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6324	7	6324	7	0.00
07/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6248	6	6248	6	0.00
07/08/2020	R213 On 06-May-21			Bond Future	10.33	80.8553	10.3278	80.8553	0.00
07/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9502	9	9502	9	0.00
07/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9535	9	9535	9	0.00
07/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9469	9	9469	9	0.00
07/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1809	2	1809	2	0.00
07/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1796	2	1796	2	0.00
07/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1783	2	1783	2	0.00
07/08/2020	R213 On 05-August-21			Bond Future	10.55	81.6848	10.5535	81.6848	0.00
07/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5893	1	5893	1	0.00
07/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5864	1	5864	1	0.00
07/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5836	1	5836	1	0.00
07/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4378	0	4378	0	0.00
07/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4399	0	4399	0	0.00
07/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4356	0	4356	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
07/08/2020	R214 On 06-August-20			Bond Future	11.07	66.1346	11.0700	66.1346	0.00
07/08/2020	R214 On 05-November-20			Bond Future	11.24	63.4722	11.2362	63.4722	16,512.00
07/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1257	1	1257	1	0.00
07/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1272	1	1272	1	0.00
07/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1243	1	1243	1	0.00
07/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7101	7	7101	7	0.00
07/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7052	7	7052	7	0.00
07/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7004	7	7004	7	0.00
07/08/2020	R214 On 04-February-21			Bond Future	11.44	64.1426	11.4407	64.1426	0.00
07/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1993	2	1993	2	0.00
07/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2025	2	2025	2	0.00
07/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	2009	2	2009	2	0.00
07/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8461	9	8461	9	0.00
07/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8415	9	8415	9	0.00
07/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8507	9	8507	9	0.00
07/08/2020	R214 On 06-May-21			Bond Future	11.64	61.5552	11.6440	61.5552	0.00
07/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6818	7	6818	7	0.00
07/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6789	7	6789	7	0.00
07/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6759	7	6759	7	0.00
07/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3738	4	3738	4	0.00
07/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3756	4	3756	4	0.00
07/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3720	4	3720	4	0.00
07/08/2020	R214 On 05-August-21			Bond Future	11.86	62.1865	11.8560	62.1865	0.00
07/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5948	0	5948	0	0.00
07/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5975	1	5975	1	0.00
07/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	6000	1	6000	1	0.00
07/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5161	0	5161	0	0.00
07/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5138	0	5138	0	0.00
07/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5184	0	5184	0	0.00
07/08/2020	R248 On 06-August-20			Bond Future	11.52	81.0007	11.5150	81.0007	0.00
07/08/2020	R248 On 05-November-20			Bond Future	11.69	77.4102	11.6913	77.4102	111,948.00
07/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	576	1	576	1	0.00
07/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	542	1	542	1	950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	2027	2	2027	2	950.00
07/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	567	1	567	1	0.00
07/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	559	1	559	1	0.00
07/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12719	13	12719	13	0.00
07/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12794	13	12794	13	0.00
07/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12944	13	12944	13	0.00
07/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12644	13	12644	13	0.00
07/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6701	7	6701	7	0.00
07/08/2020	R248 On 04-February-21			Bond Future	11.92	78.2278	11.9186	78.2278	0.00
07/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1730	2	1730	2	0.00
07/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1746	2	1746	2	0.00
07/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1762	2	1762	2	0.00
07/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11722	12	11722	12	0.00
07/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11845	12	11845	12	0.00
07/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11784	12	11784	12	0.00
07/08/2020	R248 On 06-May-21			Bond Future	12.15	74.6575	12.1454	74.6575	0.00
07/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6560	6	6560	6	0.00
07/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6622	6	6622	6	0.00
07/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6591	6	6591	6	0.00
07/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5385	6	5385	6	0.00
07/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5358	5	5358	5	0.00
07/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5412	6	5412	6	0.00
07/08/2020	R248 On 05-August-21			Bond Future	12.38	75.4231	12.3835	75.4231	0.00
07/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6807	0	6807	0	0.00
07/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6837	0	6837	0	0.00
07/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6778	0	6778	0	0.00
07/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6057	0	6057	0	0.00
07/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6111	0	6111	0	0.00
07/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6084	0	6084	0	0.00