



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
11/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	2025 On 06-August-20			Bond Future	137.77	137.7731	137.7731	137.7731	0.00
11/08/2020	2025 On 05-November-20			Bond Future	139.52	139.5806	139.5214	139.5806	3,967.00
11/08/2020	2025 On 04-February-21			Bond Future	139.53	139.5928	139.5299	139.5928	0.00
11/08/2020	2025 On 06-May-21			Bond Future	141.06	141.1260	141.0590	141.1260	0.00

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11/08/2020	2025 On 05-August-21			Bond Future	141.13	141.2265	141.1312	141.2265	0.00
11/08/2020	2029 On 06-August-20			Bond Future	97.78	97.7805	97.7805	97.7805	0.00
11/08/2020	2029 On 05-November-20			Bond Future	97.50	97.6178	97.5024	97.6178	5,012.00
11/08/2020	2029 On 04-February-21			Bond Future	98.55	98.6720	98.5533	98.6720	0.00
11/08/2020	2029 On 06-May-21			Bond Future	98.50	98.6267	98.5042	98.6267	0.00
11/08/2020	2029 On 05-August-21			Bond Future	99.61	99.7570	99.6139	99.7570	0.00
11/08/2020	2030 On 06-August-20			Bond Future	9.25	92.4827	9.2500	92.4827	0.00
11/08/2020	2030 On 05-November-20			Bond Future	9.47	93.5696	9.4734	93.5696	101,192.00
11/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4569	5	4569	5	0.00
11/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1392	2	1392	2	3,000.00
11/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3276	4	3276	4	0.00
11/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	665	1	665	1	1,000.00
11/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1774	2	1774	2	1,000.00
11/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2607	3	2607	3	0.00
11/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1182	1	1182	1	3,000.00
11/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2634	3	2634	3	0.00
11/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4830	5	4830	5	0.00
11/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	452	1	452	1	3,000.00
11/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2661	3	2661	3	0.00
11/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3401	4	3401	4	0.00
11/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1411	2	1411	2	14,160.00
11/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4102	4	4102	4	0.00
11/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2216	2	2216	2	3,000.00
11/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6464	7	6464	7	0.00
11/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	686	1	686	1	14,160.00
11/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	884	1	884	1	15,414.00
11/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1752	2	1752	2	15,414.00
11/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6052	6	6052	6	0.00
11/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4328	4	4328	4	0.00
11/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4999	5	4999	5	0.00
11/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1005	1	1005	1	3,000.00
11/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6479	6	6479	6	0.00
11/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2401	2	2401	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
11/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3081	3	3081	3	0.00
11/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5554	5	5554	5	0.00
11/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3618	4	3618	4	0.00
11/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1120	1	1120	1	15,414.00
11/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3141	3	3141	3	0.00
11/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7335	7	7335	7	0.00
11/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1932	2	1932	2	14,160.00
11/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1564	2	1564	2	1,000.00
11/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1684	2	1684	2	5,000.00
11/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8744	9	8744	9	0.00
11/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3111	3	3111	3	0.00
11/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4290	4	4290	4	0.00
11/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2502	2	2502	2	3,000.00
11/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7439	7	7439	7	0.00
11/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	5040	5	5040	5	0.00
11/08/2020	2030 On 04-February-21			Bond Future	9.68	90.5530	9.6847	90.5530	0.00
11/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1204	1	1204	1	1,000.00
11/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2571	3	2571	3	0.00
11/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2462	3	2462	3	1,000.00
11/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1192	1	1192	1	800.00
11/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2549	3	2549	3	0.00
11/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2527	3	2527	3	0.00
11/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1941	2	1941	2	800.00
11/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5446	6	5446	6	0.00
11/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2661	3	2661	3	1,800.00
11/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6645	6	6645	6	0.00
11/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5649	6	5649	6	0.00
11/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8903	9	8903	9	0.00
11/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5506	5	5506	5	0.00
11/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5541	5	5541	5	0.00
11/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5470	5	5470	5	0.00
11/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8854	9	8854	9	0.00
11/08/2020	2030 On 06-May-21			Bond Future	9.91	91.5267	9.9082	91.5267	0.00

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11/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6993	7	6993	7	0.00
11/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2615	3	2615	3	0.00
11/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10263	11	10263	11	0.00
11/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	972	1	972	1	700.00
11/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4792	5	4792	5	0.00
11/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4459	5	4459	5	0.00
11/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10298	11	10298	11	0.00
11/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10334	11	10334	11	0.00
11/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2760	3	2760	3	0.00
11/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6531	6	6531	6	700.00
11/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12137	12	12137	12	0.00
11/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4396	4	4396	4	700.00
11/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1362	1	1362	1	0.00
11/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1384	1	1384	1	0.00
11/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6782	7	6782	7	0.00
11/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1373	1	1373	1	0.00
11/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4093	4	4093	4	0.00
11/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2696	3	2696	3	0.00
11/08/2020	2030 On 05-August-21			Bond Future	10.15	88.5495	10.1492	88.5495	0.00
11/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5546	6	5546	6	0.00
11/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5575	6	5575	6	0.00
11/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5603	6	5603	6	0.00
11/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	4173	4	4173	4	0.00
11/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	4217	4	4217	4	0.00
11/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	4195	4	4195	4	0.00
11/08/2020	2032 On 06-August-20			Bond Future	10.21	89.8609	10.2050	89.8609	0.00
11/08/2020	2032 On 05-November-20			Bond Future	10.43	86.9112	10.4263	86.9112	113,422.00
11/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1587	2	1587	2	0.00
11/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5503	6	5503	6	0.00
11/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5157	5	5157	5	0.00
11/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1607	2	1607	2	0.00
11/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	661	1	661	1	3,000.00
11/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1311	1	1311	1	3,000.00

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11/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1045	1	1045	1	1,000.00
11/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1568	2	1568	2	0.00
11/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	511	1	511	1	1,000.00
11/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5700	6	5700	6	0.00
11/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8959	9	8959	9	0.00
11/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9959	10	9959	10	0.00
11/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1753	2	1753	2	1,000.00
11/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7164	7	7164	7	0.00
11/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5614	5	5614	5	0.00
11/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6333	6	6333	6	0.00
11/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5657	6	5657	6	0.00
11/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1910	2	1910	2	3,000.00
11/08/2020	2032 On 04-February-21			Bond Future	10.65	87.8291	10.6534	87.8291	0.00
11/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	876	1	876	1	800.00
11/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1928	2	1928	2	0.00
11/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1961	2	1961	2	0.00
11/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1445	2	1445	2	800.00
11/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4872	5	4872	5	0.00
11/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1945	2	1945	2	0.00
11/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8166	8	8166	8	0.00
11/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8120	8	8120	8	0.00
11/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9784	10	9784	10	0.00
11/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3924	4	3924	4	800.00
11/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8212	8	8212	8	0.00
11/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12552	12	12552	12	0.00
11/08/2020	2032 On 06-May-21			Bond Future	10.89	84.6283	10.8898	84.6283	0.00
11/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3564	4	3564	4	736.00
11/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8994	9	8994	9	0.00
11/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10548	11	10548	11	0.00
11/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9027	9	9027	9	0.00
11/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8961	9	8961	9	0.00
11/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2596	3	2596	3	0.00
11/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2562	3	2562	3	0.00

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11/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2579	3	2579	3	0.00
11/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1891	2	1891	2	736.00
11/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6755	7	6755	7	0.00
11/08/2020	2032 On 05-August-21			Bond Future	11.14	85.5795	11.1374	85.5795	0.00
11/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	6122	6	6122	6	0.00
11/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	6093	6	6093	6	0.00
11/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6151	6	6151	6	0.00
11/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4961	5	4961	5	0.00
11/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4937	5	4937	5	0.00
11/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4913	5	4913	5	0.00
11/08/2020	2033 On 06-August-20			Bond Future	92.82	92.8214	92.8214	92.8214	0.00
11/08/2020	2033 On 05-November-20			Bond Future	93.10	93.1364	93.0994	93.1364	9,616.00
11/08/2020	2033 On 04-February-21			Bond Future	94.10	94.1421	94.1026	94.1421	0.00
11/08/2020	2033 On 06-May-21			Bond Future	93.93	93.9713	93.9290	93.9713	0.00
11/08/2020	2033 On 05-August-21			Bond Future	94.99	95.0481	94.9871	95.0481	0.00
11/08/2020	2037 On 06-August-20			Bond Future	11.14	80.5476	11.1400	80.5476	0.00
11/08/2020	2037 On 05-November-20			Bond Future	11.48	81.3424	11.4802	81.3424	139,162.00
11/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	857	1	857	1	0.00
11/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	834	1	834	1	0.00
11/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	846	1	846	1	0.00
11/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9417	9	9417	9	0.00
11/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	9298	9	9298	9	0.00
11/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	9357	9	9357	9	0.00
11/08/2020	2037 On 04-February-21			Bond Future	11.72	77.9465	11.7164	77.9465	0.00
11/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	898	1	898	1	72.00
11/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5700	6	5700	6	300.00
11/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	11808	12	11808	12	0.00
11/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2673	3	2673	3	0.00
11/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1740	2	1740	2	0.00
11/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1623	2	1623	2	0.00
11/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5476	6	5476	6	0.00
11/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1637	2	1637	2	0.00
11/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1942	2	1942	2	240.00

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11/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1651	2	1651	2	0.00
11/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10758	10	10758	10	0.00
11/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4412	4	4412	4	240.00
11/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9744	9	9744	9	0.00
11/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10868	10	10868	10	0.00
11/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1280	1	1280	1	300.00
11/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	8018	8	8018	8	72.00
11/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10431	10	10431	10	72.00
11/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10813	10	10813	10	0.00
11/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14626	14	14626	14	0.00
11/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4236	4	4236	4	0.00
11/08/2020	2037 On 06-May-21			Bond Future	11.96	78.7849	11.9617	78.7849	0.00
11/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7055	8	7055	8	0.00
11/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7087	8	7087	8	0.00
11/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7120	8	7120	8	0.00
11/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4499	4	4499	4	0.00
11/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4478	4	4478	4	0.00
11/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4520	4	4520	4	0.00
11/08/2020	2037 On 05-August-21			Bond Future	12.22	75.4144	12.2243	75.4144	0.00
11/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6228	7	6228	7	0.00
11/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6257	7	6257	7	0.00
11/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6286	7	6286	7	0.00
11/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	6033	6	6033	6	0.00
11/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5981	6	5981	6	0.00
11/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	6007	6	6007	6	0.00
11/08/2020	2038 On 06-August-20			Bond Future	103.00	102.9962	102.9962	102.9962	0.00
11/08/2020	2038 On 05-November-20			Bond Future	104.52	104.5620	104.5211	104.5620	11,074.00
11/08/2020	2038 On 04-February-21			Bond Future	103.97	104.0093	103.9657	104.0093	0.00
11/08/2020	2038 On 06-May-21			Bond Future	105.11	105.1519	105.1051	105.1519	0.00
11/08/2020	2038 On 05-August-21			Bond Future	104.58	104.6506	104.5829	104.6506	0.00
11/08/2020	2040 On 06-August-20			Bond Future	11.43	81.5012	11.4250	81.5012	0.00
11/08/2020	2040 On 05-November-20			Bond Future	11.71	82.5049	11.7060	82.5049	69,189.00
11/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	322	0	322	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
11/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	701	1	701	1	2,000.00
11/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	774	1	774	1	0.00
11/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	216	0	216	0	2,000.00
11/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	498	1	498	1	2,380.00
11/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	785	1	785	1	0.00
11/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1893	2	1893	2	2,380.00
11/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3805	4	3805	4	0.00
11/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	796	1	796	1	0.00
11/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3195	4	3195	4	0.00
11/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4512	4	4512	4	2,000.00
11/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10443	10	10443	10	0.00
11/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	16363	16	16363	16	0.00
11/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12556	12	12556	12	0.00
11/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10378	10	10378	10	0.00
11/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6555	6	6555	6	0.00
11/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3842	4	3842	4	2,000.00
11/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10969	11	10969	11	0.00
11/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10508	10	10508	10	0.00
11/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14554	14	14554	14	0.00
11/08/2020	2040 On 04-February-21			Bond Future	11.94	78.8710	11.9434	78.8710	0.00
11/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1154	1	1154	1	800.00
11/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4510	5	4510	5	0.00
11/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1590	2	1590	2	0.00
11/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	622	1	622	1	500.00
11/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	681	1	681	1	800.00
11/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1604	2	1604	2	0.00
11/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1359	2	1359	2	500.00
11/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4025	4	4025	4	0.00
11/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1575	2	1575	2	0.00
11/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11998	12	11998	12	0.00
11/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6358	6	6358	6	500.00
11/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12988	13	12988	13	0.00
11/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	18266	18	18266	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
11/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17654	17	17654	17	0.00
11/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	14093	14	14093	14	0.00
11/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11877	11	11877	11	0.00
11/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11938	12	11938	12	0.00
11/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5767	6	5767	6	800.00
11/08/2020	2040 On 06-May-21			Bond Future	12.19	79.7193	12.1897	79.7193	0.00
11/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6598	7	6598	7	0.00
11/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6629	7	6629	7	0.00
11/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6566	7	6566	7	0.00
11/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5226	5	5226	5	0.00
11/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5200	5	5200	5	0.00
11/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5174	5	5174	5	0.00
11/08/2020	2040 On 05-August-21			Bond Future	12.45	76.1091	12.4534	76.1091	0.00
11/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6402	7	6402	7	0.00
11/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6460	7	6460	7	0.00
11/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6431	7	6431	7	0.00
11/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	6251	6	6251	6	0.00
11/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	6279	6	6279	6	0.00
11/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	6307	6	6307	6	0.00
11/08/2020	2044 On 06-August-20			Bond Future	11.54	77.8387	11.5400	77.8387	0.00
11/08/2020	2044 On 05-November-20			Bond Future	11.80	78.8045	11.7956	78.8045	49,284.00
11/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	734	1	734	1	0.00
11/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	413	0	413	0	0.00
11/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2641	3	2641	3	0.00
11/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	276	0	276	0	1,815.00
11/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	755	1	755	1	0.00
11/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2775	3	2775	3	0.00
11/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	419	1	419	1	300.00
11/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	744	1	744	1	0.00
11/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	469	1	469	1	525.00
11/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	136	0	136	0	525.00
11/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2116	2	2116	2	0.00
11/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	50	0	50	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	454	1	454	1	1,815.00
11/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1866	2	1866	2	0.00
11/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	123	0	123	0	300.00
11/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12962	13	12962	13	0.00
11/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6205	6	6205	6	1,815.00
11/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	5119	5	5119	5	1,815.00
11/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22901	22	22901	22	0.00
11/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10723	10	10723	10	0.00
11/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	13109	13	13109	13	0.00
11/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18600	18	18600	18	0.00
11/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10789	10	10789	10	0.00
11/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	19038	19	19038	19	0.00
11/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13556	13	13556	13	0.00
11/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15419	15	15419	15	0.00
11/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6712	7	6712	7	525.00
11/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13481	13	13481	13	0.00
11/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5316	5	5316	5	300.00
11/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10856	11	10856	11	0.00
11/08/2020	2044 On 04-February-21			Bond Future	12.03	75.2566	12.0274	75.2566	0.00
11/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1407	2	1407	2	0.00
11/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1433	2	1433	2	0.00
11/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1329	1	1329	1	0.00
11/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	689	1	689	1	265.00
11/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1420	2	1420	2	0.00
11/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1038	1	1038	1	0.00
11/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2160	2	2160	2	0.00
11/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12794	13	12794	13	0.00
11/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	13244	13	13244	13	265.00
11/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17736	17	17736	17	0.00
11/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9974	10	9974	10	265.00
11/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12858	13	12858	13	0.00
11/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14932	15	14932	15	0.00
11/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12731	12	12731	12	0.00

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11/08/2020	2044 On 06-May-21			Bond Future	12.27	76.0662	12.2677	76.0662	0.00
11/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6426	7	6426	7	0.00
11/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6395	7	6395	7	0.00
11/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6365	7	6365	7	0.00
11/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5401	5	5401	5	0.00
11/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5428	5	5428	5	0.00
11/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5374	5	5374	5	0.00
11/08/2020	2044 On 05-August-21			Bond Future	12.52	72.5401	12.5249	72.5401	0.00
11/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6585	7	6585	7	0.00
11/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6614	7	6614	7	0.00
11/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6556	7	6556	7	0.00
11/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	6191	6	6191	6	0.00
11/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	6164	6	6164	6	0.00
11/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	6137	6	6137	6	0.00
11/08/2020	2046 On 06-August-20			Bond Future	92.54	92.5436	92.5436	92.5436	0.00
11/08/2020	2046 On 05-November-20			Bond Future	91.66	91.6944	91.6582	91.6944	15,660.00
11/08/2020	2046 On 04-February-21			Bond Future	92.65	92.6848	92.6462	92.6848	0.00
11/08/2020	2046 On 06-May-21			Bond Future	91.89	91.9287	91.8875	91.9287	0.00
11/08/2020	2046 On 05-August-21			Bond Future	92.92	92.9826	92.9229	92.9826	0.00
11/08/2020	2050 On 06-August-20			Bond Future	93.07	93.0701	93.0701	93.0701	0.00
11/08/2020	2050 On 05-November-20			Bond Future	94.11	94.1486	94.1118	94.1486	14,181.00
11/08/2020	2050 On 04-February-21			Bond Future	93.25	93.2918	93.2527	93.2918	0.00
11/08/2020	2050 On 06-May-21			Bond Future	94.27	94.3167	94.2747	94.3167	0.00
11/08/2020	2050 On 05-August-21			Bond Future	93.43	93.4870	93.4263	93.4870	0.00
11/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	AL37 On 05-November-20			Index Future	747.16	747.5460	747.1570	747.5460	0.00
11/08/2020	AL37 On 04-February-21			Index Future	755.02	755.4380	755.0180	755.4380	0.00
11/08/2020	AL37 On 06-May-21			Index Future	763.11	763.5540	763.1060	763.5540	0.00
11/08/2020	AL37 On 05-August-21			Index Future	771.43	772.0350	771.4310	772.0350	0.00
11/08/2020	AL7T On 05-November-20			Index Future	814.49	816.7960	814.4870	816.7960	0.00
11/08/2020	AL7T On 04-February-21			Index Future	823.06	825.4190	823.0560	825.4190	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
11/08/2020	AL7T On 06-May-21			Index Future	831.87	834.2870	831.8730	834.2870	0.00
11/08/2020	AL7T On 05-August-21			Index Future	840.95	843.5530	840.9490	843.5530	0.00
11/08/2020	ALBI On 05-November-20			Index Future	711.43	713.8810	711.4310	713.8810	212.00
11/08/2020	ALBI On 04-February-21			Index Future	718.92	721.4170	718.9160	721.4170	0.00
11/08/2020	ALBI On 06-May-21			Index Future	726.62	729.1670	726.6170	729.1670	0.00
11/08/2020	ALBI On 05-August-21			Index Future	734.55	737.2660	734.5450	737.2660	0.00
11/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	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
11/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2020	ES33 On 06-August-20			Bond Future	11.87	74.3863	11.8650	74.3863	0.00
11/08/2020	ES33 On 05-November-20			Bond Future	12.15	71.7674	12.1458	71.7674	350.00
11/08/2020	ES33 On 04-February-21			Bond Future	12.43	72.5252	12.4307	72.5252	0.00
11/08/2020	ES33 On 06-May-21			Bond Future	12.72	69.5298	12.7215	69.5298	0.00
11/08/2020	ES33 On 05-August-21			Bond Future	13.03	70.3113	13.0275	70.3113	0.00
11/08/2020	ES42 On 06-August-20			Bond Future	12.25	74.2077	12.2500	74.2077	0.00
11/08/2020	ES42 On 05-November-20			Bond Future	12.54	71.0323	12.5355	71.0323	4,919.00
11/08/2020	ES42 On 04-February-21			Bond Future	12.80	71.7830	12.8011	71.7830	0.00
11/08/2020	ES42 On 06-May-21			Bond Future	13.08	68.2968	13.0828	68.2968	0.00
11/08/2020	ES42 On 05-August-21			Bond Future	13.37	69.0651	13.3714	69.0651	0.00
11/08/2020	GOVI On 05-November-20			GOVI	702.84	705.1580	702.8390	705.1580	1,018.00
11/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	349910	33	349910	33	0.00
11/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	350110	33	350110	33	0.00
11/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	350010	33	350010	33	0.00
11/08/2020	GOVI On 04-February-21			GOVI	710.23	712.6020	710.2330	712.6020	0.00
11/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	407070	38	407070	38	0.00
11/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	407170	38	407170	38	0.00
11/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	407270	38	407270	38	0.00
11/08/2020	GOVI On 06-May-21			GOVI	717.84	720.2580	717.8420	720.2580	0.00
11/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	391720	42	391720	42	0.00
11/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	391520	42	391520	42	0.00
11/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	391620	42	391620	42	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
11/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 05-August-21			GOVI	725.67	728.2580	725.6740	728.2580	0.00
11/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	65240	9	65240	9	0.00
11/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	65340	9	65340	9	0.00
11/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	65440	9	65440	9	0.00
11/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2020	IGOV On 05-November-20			Index Future	251.68	251.9250	251.6790	251.9250	1,258.00
11/08/2020	IGOV On 04-February-21			Index Future	254.39	254.6460	254.3890	254.6460	0.00
11/08/2020	IGOV On 06-May-21			Index Future	257.18	257.4420	257.1750	257.4420	0.00
11/08/2020	IGOV On 05-August-21			Index Future	260.04	260.3620	260.0410	260.3620	0.00
11/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
11/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.98	93.9900	93.9800	93.9900	0.00
11/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1800	92.1600	92.1800	0.00
11/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.27	90.3100	90.2700	90.3100	0.00
11/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.20	89.2500	89.2000	89.2500	0.00
11/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.44	90.5000	90.4400	90.5000	51.00
11/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.83	89.9100	89.8300	89.9100	0.00
11/08/2020	IS05 On 21-June-22			Interest Rate Swap	89.92	90.0300	89.9200	90.0300	0.00
11/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.05	93.1900	93.0500	93.1900	0.00
11/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.53	93.6800	93.5300	93.6800	0.00
11/08/2020	IS05 On 22-March-23			Interest Rate Swap	85.91	86.0700	85.9100	86.0700	0.00
11/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.45	91.6100	91.4500	91.6100	0.00
11/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/08/2020	IS10 On 17-December-25			Interest Rate Swap	79.81	80.0600	79.8100	80.0600	0.00
11/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.42	76.6900	76.4200	76.6900	0.00
11/08/2020	IS10 On 15-June-26			Interest Rate Swap	74.93	75.2100	74.9300	75.2100	0.00
11/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.08	77.3600	77.0800	77.3600	0.00
11/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.26	81.5200	81.2600	81.5200	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
11/08/2020	IS10 On 15-March-27			Interest Rate Swap	79.93	80.1800	79.9300	80.1800	0.00
11/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.19	82.4200	82.1900	82.4200	0.00
11/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.13	88.3600	88.1300	88.3600	0.00
11/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.65	88.8900	88.6500	88.8900	0.00
11/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.78	82.0500	81.7800	82.0500	0.00
11/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.72	90.0000	89.7200	90.0000	0.00
11/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.48	96.4950	3.4750	96.4950	0.00
11/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.39	96.5650	3.3850	96.5650	0.00
11/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.31	96.6450	3.3050	96.6450	0.00
11/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.30	96.6550	3.2950	96.6550	0.00
11/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.27	96.6750	3.2650	96.6750	10.00
11/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.29	96.6650	3.2850	96.6650	0.00
11/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.30	96.6200	3.3000	96.6200	0.00
11/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.48	96.4400	3.4800	96.4400	0.00
11/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.58	96.3550	3.5750	96.3550	0.00
11/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.83	96.1000	3.8300	96.1000	0.00
11/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.97	95.9650	3.9650	95.9650	0.00
11/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.29	95.6550	4.2850	95.6550	0.00
11/08/2020	R023 On 06-August-20			Bond Future	4.62	110.9376	4.6150	110.9376	0.00
11/08/2020	R023 On 05-November-20			Bond Future	4.54	108.3728	4.5423	108.3728	32,765.00
11/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6345	6	6345	6	0.00
11/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6366	6	6366	6	0.00
11/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6324	6	6324	6	0.00
11/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
11/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
11/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
11/08/2020	R023 On 04-February-21			Bond Future	4.59	109.5168	4.5865	109.5168	0.00
11/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3443	3	3443	3	0.00
11/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3480	3	3480	3	0.00
11/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3462	3	3462	3	0.00
11/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	24	0	24	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
11/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	24	0	24	0	0.00
11/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	23	0	23	0	0.00
11/08/2020	R023 On 06-May-21			Bond Future	4.62	106.7862	4.6219	106.7862	0.00
11/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5051	5	5051	5	0.00
11/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5084	5	5084	5	0.00
11/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5067	5	5067	5	0.00
11/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	3	0	3	0	0.00
11/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	3	0	3	0	0.00
11/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	3	0	3	0	0.00
11/08/2020	R023 On 05-August-21			Bond Future	4.65	107.9855	4.6537	107.9855	0.00
11/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1323	1	1323	1	0.00
11/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1312	1	1312	1	0.00
11/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1300	1	1300	1	0.00
11/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	329	0	329	0	0.00
11/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	333	0	333	0	0.00
11/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	326	0	326	0	0.00
11/08/2020	R035 On 06-August-20			Bond Future	10.91	89.3261	10.9050	89.3261	0.00
11/08/2020	R035 On 05-November-20			Bond Future	11.21	85.8003	11.2063	85.8003	105,375.00
11/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1402	2	1402	2	0.00
11/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1421	2	1421	2	0.00
11/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1384	2	1384	2	0.00
11/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	7134	7	7134	7	0.00
11/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	7084	7	7084	7	0.00
11/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	7035	7	7035	7	0.00
11/08/2020	R035 On 04-February-21			Bond Future	11.45	86.7061	11.4492	86.7061	0.00
11/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1760	2	1760	2	0.00
11/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1639	2	1639	2	0.00
11/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1625	2	1625	2	0.00
11/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3938	4	3938	4	0.00
11/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1610	2	1610	2	0.00
11/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10662	10	10662	10	0.00
11/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10717	10	10717	10	0.00
11/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	10173	10	10173	10	650.00

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11/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5818	6	5818	6	650.00
11/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10607	10	10607	10	0.00
11/08/2020	R035 On 06-May-21			Bond Future	11.69	83.1633	11.6925	83.1633	0.00
11/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7645	8	7645	8	0.00
11/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5132	5	5132	5	0.00
11/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9136	10	9136	10	0.00
11/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7714	8	7714	8	0.00
11/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2193	2	2193	2	793.00
11/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6545	7	6545	7	0.00
11/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3235	3	3235	3	1,650.00
11/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4495	5	4495	5	0.00
11/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7680	8	7680	8	0.00
11/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6698	6	6698	6	793.00
11/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8599	8	8599	8	0.00
11/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4680	5	4680	5	793.00
11/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3944	4	3944	4	0.00
11/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5965	6	5965	6	1,650.00
11/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3232	3	3232	3	1,650.00
11/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3963	4	3963	4	0.00
11/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11302	11	11302	11	0.00
11/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3925	4	3925	4	0.00
11/08/2020	R035 On 05-August-21			Bond Future	11.95	84.0978	11.9509	84.0978	0.00
11/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	10	0	10	0	0.00
11/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	10	0	10	0	0.00
11/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	10	0	10	0	0.00
11/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54676	54	54676	54	0.00
11/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54559	54	54559	54	0.00
11/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54792	54	54792	54	0.00
11/08/2020	R186 On 06-August-20			Bond Future	7.47	116.6159	7.4650	116.6159	0.00
11/08/2020	R186 On 05-November-20			Bond Future	7.60	118.1419	7.5967	118.1419	88,026.00
11/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5887	6	5887	6	0.00
11/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	901	1	901	1	1,200.00
11/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5845	6	5845	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
11/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1886	2	1886	2	80.00
11/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3348	3	3348	3	1,200.00
11/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5803	6	5803	6	0.00
11/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	364	0	364	0	80.00
11/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2830	3	2830	3	3,500.00
11/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4591	5	4591	5	3,500.00
11/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8462	9	8462	9	0.00
11/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	783	1	783	1	0.00
11/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6292	6	6292	6	0.00
11/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2394	2	2394	2	0.00
11/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1565	2	1565	2	0.00
11/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	161	0	161	0	3,500.00
11/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	496	1	496	1	0.00
11/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1262	1	1262	1	0.00
11/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	504	1	504	1	0.00
11/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	489	1	489	1	0.00
11/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4079	4	4079	4	0.00
11/08/2020	R186 On 04-February-21			Bond Future	7.79	114.1092	7.7853	114.1092	0.00
11/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3834	4	3834	4	0.00
11/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3864	4	3864	4	0.00
11/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3399	3	3399	3	0.00
11/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3894	4	3894	4	0.00
11/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2011	2	2011	2	0.00
11/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1992	2	1992	2	0.00
11/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2332	2	2332	2	15,177.00
11/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2030	2	2030	2	0.00
11/08/2020	R186 On 06-May-21			Bond Future	7.99	115.3359	7.9889	115.3359	0.00
11/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12592	13	12592	13	0.00
11/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12554	13	12554	13	0.00
11/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12516	13	12516	13	0.00
11/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	251	0	251	0	0.00
11/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	254	0	254	0	0.00
11/08/2020	R186 On 06-May-21	10.78	Put	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
11/08/2020	R186 On 05-August-21			Bond Future	8.21	111.3494	8.2084	111.3494	0.00
11/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4578	5	4578	5	0.00
11/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4605	5	4605	5	0.00
11/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4633	5	4633	5	0.00
11/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2745	3	2745	3	0.00
11/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2779	3	2779	3	0.00
11/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2762	3	2762	3	0.00
11/08/2020	R197 On 06-August-20			Bond Future	304.15	304.1465	304.1465	304.1465	0.00
11/08/2020	R197 On 05-November-20			Bond Future	306.96	307.0953	306.9595	307.0953	2,598.00
11/08/2020	R197 On 04-February-21			Bond Future	302.48	302.6280	302.4846	302.6280	0.00
11/08/2020	R197 On 06-May-21			Bond Future	305.80	305.9524	305.8001	305.9524	0.00
11/08/2020	R197 On 05-August-21			Bond Future	301.31	301.5260	301.3129	301.5260	0.00
11/08/2020	R202 On 06-August-20			Bond Future	206.16	206.1587	206.1587	206.1587	0.00
11/08/2020	R202 On 05-November-20			Bond Future	207.98	208.0617	207.9802	208.0617	8,104.00
11/08/2020	R202 On 04-February-21			Bond Future	206.09	206.1742	206.0876	206.1742	0.00
11/08/2020	R202 On 06-May-21			Bond Future	208.35	208.4388	208.3462	208.4388	0.00
11/08/2020	R202 On 05-August-21			Bond Future	206.48	206.6138	206.4799	206.6138	0.00
11/08/2020	R208 On 06-August-20			Bond Future	3.48	104.4983	3.4800	104.4983	0.00
11/08/2020	R208 On 05-November-20			Bond Future	3.26	102.0770	3.2624	102.0770	7,525.00
11/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	592	1	592	1	0.00
11/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	588	1	588	1	0.00
11/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	584	1	584	1	0.00
11/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
11/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
11/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
11/08/2020	R209 On 06-August-20			Bond Future	10.80	68.3061	10.7950	68.3061	0.00
11/08/2020	R209 On 05-November-20			Bond Future	11.06	66.0089	11.0587	66.0089	26,289.00
11/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1036	1	1036	1	0.00
11/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1063	1	1063	1	0.00
11/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1049	1	1049	1	0.00
11/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	7029	7	7029	7	0.00
11/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6982	7	6982	7	0.00
11/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	7077	7	7077	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
11/08/2020	R209 On 04-February-21			Bond Future	11.27	66.7060	11.2668	66.7060	0.00
11/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1813	2	1813	2	0.00
11/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1828	2	1828	2	0.00
11/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1798	2	1798	2	0.00
11/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8313	8	8313	8	0.00
11/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8268	8	8268	8	0.00
11/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8223	8	8223	8	0.00
11/08/2020	R209 On 06-May-21			Bond Future	11.48	64.2830	11.4816	64.2830	460.00
11/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2294	2	2294	2	1,000.00
11/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4312	5	4312	5	0.00
11/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6945	7	6945	7	0.00
11/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7005	7	7005	7	0.00
11/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7035	7	7035	7	0.00
11/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6975	7	6975	7	0.00
11/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3365	3	3365	3	0.00
11/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3332	3	3332	3	0.00
11/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3316	3	3316	3	1,000.00
11/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3348	3	3348	3	0.00
11/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5500	5	5500	5	1,000.00
11/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	9002	9	9002	9	0.00
11/08/2020	R209 On 05-August-21			Bond Future	11.70	65.0055	11.7045	65.0055	0.00
11/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5594	6	5594	6	0.00
11/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5569	6	5569	6	0.00
11/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5620	6	5620	6	0.00
11/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	5150	5	5150	5	0.00
11/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	5127	5	5127	5	0.00
11/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	5104	5	5104	5	0.00
11/08/2020	R210 On 06-August-20			Bond Future	182.74	182.7450	182.7450	182.7450	0.00
11/08/2020	R210 On 05-November-20			Bond Future	180.56	180.6363	180.5630	180.6363	2,243.00
11/08/2020	R210 On 04-February-21			Bond Future	182.51	182.5872	182.5091	182.5872	0.00
11/08/2020	R210 On 06-May-21			Bond Future	181.82	181.9032	181.8198	181.9032	0.00
11/08/2020	R210 On 05-August-21			Bond Future	183.87	183.9881	183.8682	183.9881	0.00
11/08/2020	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
11/08/2020	R212 On 05-November-20			Bond Future	166.91	166.8937	166.9118	166.8937	6,967.00
11/08/2020	R212 On 04-February-21			Bond Future	166.43	166.4181	166.4327	166.4181	0.00
11/08/2020	R212 On 06-May-21			Bond Future	168.26	168.2460	168.2567	168.2460	0.00
11/08/2020	R212 On 05-August-21			Bond Future	167.84	167.8632	167.8412	167.8632	0.00
11/08/2020	R213 On 06-August-20			Bond Future	9.73	85.3718	9.7300	85.3718	0.00
11/08/2020	R213 On 05-November-20			Bond Future	9.95	82.8866	9.9523	82.8866	16,316.00
11/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2022	2	2022	2	0.00
11/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2067	2	2067	2	0.00
11/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2044	2	2044	2	0.00
11/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	4063	4	4063	4	0.00
11/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3993	4	3993	4	0.00
11/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	4028	4	4028	4	0.00
11/08/2020	R213 On 04-February-21			Bond Future	10.17	83.7615	10.1682	83.7615	0.00
11/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2185	2	2185	2	0.00
11/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2165	2	2165	2	0.00
11/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2146	2	2146	2	0.00
11/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6436	6	6436	6	0.00
11/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6475	6	6475	6	0.00
11/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6398	6	6398	6	0.00
11/08/2020	R213 On 06-May-21			Bond Future	10.39	81.1323	10.3859	81.1323	0.00
11/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9242	10	9242	10	0.00
11/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9275	10	9275	10	0.00
11/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9209	9	9209	9	0.00
11/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1853	2	1853	2	0.00
11/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1840	2	1840	2	0.00
11/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1827	2	1827	2	0.00
11/08/2020	R213 On 05-August-21			Bond Future	10.62	82.0438	10.6173	82.0438	0.00
11/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5679	6	5679	6	0.00
11/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5652	6	5652	6	0.00
11/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5624	6	5624	6	0.00
11/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4488	4	4488	4	0.00
11/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4510	4	4510	4	0.00
11/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4466	4	4466	4	0.00

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11/08/2020	R214 On 06-August-20			Bond Future	11.07	66.1346	11.0700	66.1346	0.00
11/08/2020	R214 On 05-November-20			Bond Future	11.32	63.6823	11.3247	63.6823	16,512.00
11/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1075	1	1075	1	0.00
11/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1089	1	1089	1	0.00
11/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1062	1	1062	1	0.00
11/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7401	7	7401	7	0.00
11/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7351	7	7351	7	0.00
11/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7302	7	7302	7	0.00
11/08/2020	R214 On 04-February-21			Bond Future	11.53	64.3545	11.5331	64.3545	0.00
11/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1803	2	1803	2	0.00
11/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1833	2	1833	2	0.00
11/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1818	2	1818	2	0.00
11/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8758	8	8758	8	0.00
11/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8711	8	8711	8	0.00
11/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8806	9	8806	9	0.00
11/08/2020	R214 On 06-May-21			Bond Future	11.74	61.7690	11.7404	61.7690	0.00
11/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6471	7	6471	7	0.00
11/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6442	7	6442	7	0.00
11/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6413	7	6413	7	0.00
11/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3885	4	3885	4	0.00
11/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3904	4	3904	4	0.00
11/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3867	4	3867	4	0.00
11/08/2020	R214 On 05-August-21			Bond Future	11.96	62.4631	11.9588	62.4631	0.00
11/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5632	6	5632	6	0.00
11/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5682	6	5682	6	0.00
11/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5657	6	5657	6	0.00
11/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	5356	5	5356	5	0.00
11/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	5332	5	5332	5	0.00
11/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	5379	5	5379	5	0.00
11/08/2020	R248 On 06-August-20			Bond Future	11.52	81.0007	11.5150	81.0007	0.00
11/08/2020	R248 On 05-November-20			Bond Future	11.76	77.6590	11.7593	77.6590	111,948.00
11/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	481	1	481	1	0.00
11/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	451	1	451	1	950.00

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11/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1807	2	1807	2	950.00
11/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	473	1	473	1	0.00
11/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	466	1	466	1	0.00
11/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	13058	13	13058	13	0.00
11/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	13134	13	13134	13	0.00
11/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	13287	13	13287	13	0.00
11/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12983	13	12983	13	0.00
11/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6914	7	6914	7	0.00
11/08/2020	R248 On 04-February-21			Bond Future	11.99	78.4788	11.9900	78.4788	0.00
11/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1580	2	1580	2	0.00
11/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1595	2	1595	2	0.00
11/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1610	2	1610	2	0.00
11/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	12009	12	12009	12	0.00
11/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	12135	12	12135	12	0.00
11/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	12072	12	12072	12	0.00
11/08/2020	R248 On 06-May-21			Bond Future	12.22	74.9107	12.2203	74.9107	0.00
11/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6265	7	6265	7	0.00
11/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6325	7	6325	7	0.00
11/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6295	7	6295	7	0.00
11/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5535	5	5535	5	0.00
11/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5507	5	5507	5	0.00
11/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5563	5	5563	5	0.00
11/08/2020	R248 On 05-August-21			Bond Future	12.46	75.7525	12.4646	75.7525	0.00
11/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6514	7	6514	7	0.00
11/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6543	7	6543	7	0.00
11/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6485	7	6485	7	0.00
11/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	6228	6	6228	6	0.00
11/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	6283	6	6283	6	0.00
11/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	6256	6	6256	6	0.00