



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 December 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	2025 On 04-February-21			Bond Future	147.03	146.9669	147.0325	146.9669	5,327.00
02/12/2020	2025 On 06-May-21			Bond Future	148.60	148.5397	148.6046	148.5397	0.00
02/12/2020	2025 On 05-August-21			Bond Future	148.73	148.6645	148.7295	148.6645	0.00
02/12/2020	2025 On 04-November-21			Bond Future	150.38	150.3182	150.3834	150.3182	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
02/12/2020	2029 On 04-February-21			Bond Future	102.79	102.7733	102.7905	102.7733	2,232.00
02/12/2020	2029 On 06-May-21			Bond Future	102.75	102.7327	102.7492	102.7327	0.00
02/12/2020	2029 On 05-August-21			Bond Future	103.89	103.8787	103.8949	103.8787	0.00
02/12/2020	2029 On 04-November-21			Bond Future	103.90	103.8827	103.8987	103.8827	0.00
02/12/2020	2030 On 04-February-21			Bond Future	9.14	93.2997	9.1359	93.2997	111,095.00
02/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	1978	2	1978	2	0.00
02/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2394	2	2394	2	0.00
02/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	2565	3	2565	3	0.00
02/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	242	0	242	0	1,600.00
02/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1163	1	1163	1	800.00
02/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6181	6	6181	6	0.00
02/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	383	0	383	0	1,000.00
02/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	1948	2	1948	2	0.00
02/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	1918	2	1918	2	0.00
02/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2070	2	2070	2	1,600.00
02/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	1830	2	1830	2	1,000.00
02/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	373	0	373	0	800.00
02/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	4989	5	4989	5	0.00
02/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1922	2	1922	2	0.00
02/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1837	2	1837	2	0.00
02/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5846	6	5846	6	0.00
02/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1702	2	1702	2	0.00
02/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1810	2	1810	2	0.00
02/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2771	3	2771	3	0.00
02/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	300	0	300	0	1,800.00
02/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4937	5	4937	5	0.00
02/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	1341	1	1341	1	2,000.00
02/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1454	2	1454	2	4,000.00
02/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1782	2	1782	2	0.00
02/12/2020	2030 On 06-May-21			Bond Future	9.34	94.2757	9.3395	94.2757	0.00
02/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1483	1	1483	1	300.00
02/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2522	3	2522	3	0.00
02/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8020	8	8020	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	12215	12	12215	12	0.00
02/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	2658	3	2658	3	300.00
02/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	437	0	437	0	700.00
02/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5238	5	5238	5	0.00
02/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2339	2	2339	2	0.00
02/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	4783	5	4783	5	0.00
02/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12127	12	12127	12	0.00
02/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	8904	9	8904	9	0.00
02/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12171	12	12171	12	0.00
02/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	143	0	143	0	0.00
02/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	462	0	462	0	300.00
02/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	3046	3	3046	3	0.00
02/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	146	0	146	0	0.00
02/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1436	1	1436	1	0.00
02/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	3404	3	3404	3	0.00
02/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	141	0	141	0	0.00
02/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	621	1	621	1	0.00
02/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	3191	3	3191	3	700.00
02/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	8500	9	8500	9	0.00
02/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1617	2	1617	2	700.00
02/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4730	5	4730	5	0.00
02/12/2020	2030 On 05-August-21			Bond Future	9.56	91.2996	9.5557	91.2996	0.00
02/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	1828	2	1828	2	600.00
02/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6198	6	6198	6	0.00
02/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	12707	13	12707	13	0.00
02/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3000	3	3000	3	600.00
02/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6123	6	6123	6	0.00
02/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6160	6	6160	6	0.00
02/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1656	2	1656	2	0.00
02/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1669	2	1669	2	0.00
02/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	245	0	245	0	600.00
02/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1643	2	1643	2	0.00
02/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3572	4	3572	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	5166	5	5166	5	0.00
02/12/2020	2030 On 04-November-21			Bond Future	9.77	92.2950	9.7679	92.2950	0.00
02/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1615	2	1615	2	300.00
02/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	9328	9	9328	9	0.00
02/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6402	6	6402	6	0.00
02/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	6472	6	6472	6	0.00
02/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	985	1	985	1	300.00
02/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	6437	6	6437	6	0.00
02/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	2234	2	2234	2	0.00
02/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	7010	7	7010	7	0.00
02/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	1136	1	1136	1	300.00
02/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	2248	2	2248	2	0.00
02/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	9239	9	9239	9	0.00
02/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	2220	2	2220	2	0.00
02/12/2020	2032 On 04-February-21			Bond Future	10.12	90.6803	10.1176	90.6803	117,675.00
02/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	930	1	930	1	0.00
02/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	111	0	111	0	800.00
02/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	912	1	912	1	0.00
02/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	440	0	440	0	800.00
02/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	4887	5	4887	5	0.00
02/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	949	1	949	1	0.00
02/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3957	4	3957	4	0.00
02/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	5628	6	5628	6	0.00
02/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	788	1	788	1	800.00
02/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	4046	4	4046	4	0.00
02/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	8637	9	8637	9	0.00
02/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	4001	4	4001	4	0.00
02/12/2020	2032 On 06-May-21			Bond Future	10.34	87.4842	10.3354	87.4842	0.00
02/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3246	3	3246	3	736.00
02/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10098	10	10098	10	0.00
02/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10055	10	10055	10	0.00
02/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12095	12	12095	12	0.00
02/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10141	10	10141	10	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
02/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	516	1	516	1	0.00
02/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	530	1	530	1	0.00
02/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	523	1	523	1	0.00
02/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	280	0	280	0	736.00
02/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	3277	3	3277	3	0.00
02/12/2020	2032 On 05-August-21			Bond Future	10.56	88.4396	10.5607	88.4396	0.00
02/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6460	6	6460	6	0.00
02/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6498	7	6498	7	0.00
02/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	6536	7	6536	7	0.00
02/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	2115	2	2115	2	0.00
02/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	2130	2	2130	2	0.00
02/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	2144	2	2144	2	0.00
02/12/2020	2032 On 04-November-21			Bond Future	10.79	85.2586	10.7918	85.2586	0.00
02/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1308	1	1308	1	700.00
02/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11235	11	11235	11	0.00
02/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7383	7	7383	7	0.00
02/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2053	2	2053	2	700.00
02/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7311	7	7311	7	0.00
02/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7347	7	7347	7	0.00
02/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2542	2	2542	2	0.00
02/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2571	3	2571	3	0.00
02/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9874	10	9874	10	0.00
02/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	1083	1	1083	1	700.00
02/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2556	2	2556	2	0.00
02/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7562	7	7562	7	0.00
02/12/2020	2033 On 04-February-21			Bond Future	96.55	96.4282	96.5494	96.4282	7,717.00
02/12/2020	2033 On 06-May-21			Bond Future	96.37	96.2432	96.3650	96.2432	0.00
02/12/2020	2033 On 05-August-21			Bond Future	97.44	97.3169	97.4395	97.3169	0.00
02/12/2020	2033 On 04-November-21			Bond Future	97.30	97.1735	97.2972	97.1735	0.00
02/12/2020	2037 On 04-February-21			Bond Future	11.17	80.7070	11.1677	80.7070	129,325.00
02/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	471	1	471	1	0.00
02/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	5599	6	5599	6	300.00
02/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	90	0	90	0	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	726	1	726	1	240.00
02/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	460	1	460	1	0.00
02/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	449	1	449	1	0.00
02/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	13874	14	13874	14	0.00
02/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1486	2	1486	2	0.00
02/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	543	1	543	1	0.00
02/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	5281	5	5281	5	0.00
02/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	5913	6	5913	6	72.00
02/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	3510	3	3510	3	72.00
02/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	25	0	25	0	300.00
02/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	6372	6	6372	6	0.00
02/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	6314	6	6314	6	0.00
02/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	10496	10	10496	10	0.00
02/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	895	1	895	1	240.00
02/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	5206	5	5206	5	0.00
02/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	6256	6	6256	6	0.00
02/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	813	1	813	1	0.00
02/12/2020	2037 On 06-May-21			Bond Future	11.39	81.5515	11.3936	81.5515	0.00
02/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	7550	8	7550	8	0.00
02/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	7474	8	7474	8	0.00
02/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	7512	8	7512	8	0.00
02/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1573	2	1573	2	0.00
02/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1604	2	1604	2	0.00
02/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1589	2	1589	2	0.00
02/12/2020	2037 On 05-August-21			Bond Future	11.63	78.1862	11.6325	78.1862	0.00
02/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	6421	7	6421	7	0.00
02/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	6458	7	6458	7	0.00
02/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	6495	7	6495	7	0.00
02/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2846	3	2846	3	0.00
02/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2864	3	2864	3	0.00
02/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2829	3	2829	3	0.00
02/12/2020	2037 On 04-November-21			Bond Future	11.86	79.0389	11.8638	79.0389	0.00
02/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8074	8	8074	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8106	8	8106	8	0.00
02/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8138	8	8138	8	0.00
02/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2937	3	2937	3	0.00
02/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2918	3	2918	3	0.00
02/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2957	3	2957	3	0.00
02/12/2020	2038 On 04-February-21			Bond Future	107.06	107.0395	107.0628	107.0395	7,655.00
02/12/2020	2038 On 06-May-21			Bond Future	108.21	108.1850	108.2077	108.1850	0.00
02/12/2020	2038 On 05-August-21			Bond Future	107.69	107.6682	107.6907	107.6682	0.00
02/12/2020	2038 On 04-November-21			Bond Future	108.89	108.8661	108.8885	108.8661	0.00
02/12/2020	2040 On 04-February-21			Bond Future	11.29	82.7877	11.2899	82.7877	78,998.00
02/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	457	1	457	1	0.00
02/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	445	1	445	1	0.00
02/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	287	0	287	0	500.00
02/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	3570	4	3570	4	0.00
02/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	182	0	182	0	800.00
02/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	4292	5	4292	5	0.00
02/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	469	1	469	1	0.00
02/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	28	0	28	0	500.00
02/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	38	0	38	0	800.00
02/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	8963	9	8963	9	0.00
02/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	12852	13	12852	13	0.00
02/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	6584	6	6584	6	0.00
02/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	13514	13	13514	13	0.00
02/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	1390	1	1390	1	800.00
02/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1744	2	1744	2	500.00
02/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	6709	6	6709	6	0.00
02/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	7757	7	7757	7	0.00
02/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	6646	6	6646	6	0.00
02/12/2020	2040 On 06-May-21			Bond Future	11.51	83.6539	11.5115	83.6539	0.00
02/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	11404	12	11404	12	0.00
02/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	7381	8	7381	8	0.00
02/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	7424	8	7424	8	0.00
02/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	1921	2	1921	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4090	4	4090	4	300.00
02/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	7467	8	7467	8	0.00
02/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1832	2	1832	2	0.00
02/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3652	4	3652	4	0.00
02/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	6505	6	6505	6	0.00
02/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1846	2	1846	2	0.00
02/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1861	2	1861	2	0.00
02/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	694	1	694	1	300.00
02/12/2020	2040 On 05-August-21			Bond Future	11.75	80.0613	11.7458	80.0613	0.00
02/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	3890	4	3890	4	900.00
02/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	16217	17	16217	17	0.00
02/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	7177	8	7177	8	0.00
02/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	7099	7	7099	7	0.00
02/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	2514	3	2514	3	900.00
02/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	7138	7	7138	7	0.00
02/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2753	3	2753	3	0.00
02/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	7044	7	7044	7	0.00
02/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2789	3	2789	3	0.00
02/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	368	0	368	0	900.00
02/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2771	3	2771	3	0.00
02/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	5125	5	5125	5	0.00
02/12/2020	2040 On 04-November-21			Bond Future	11.97	80.9344	11.9723	80.9344	0.00
02/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	8382	9	8382	9	0.00
02/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	8344	9	8344	9	0.00
02/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	8306	9	8306	9	0.00
02/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	3066	3	3066	3	0.00
02/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	3050	3	3050	3	0.00
02/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	3034	3	3034	3	0.00
02/12/2020	2044 On 04-February-21			Bond Future	11.38	79.1756	11.3754	79.1756	48,286.00
02/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	334	0	334	0	0.00
02/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	324	0	324	0	0.00
02/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	273	0	273	0	0.00
02/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	39	0	39	0	265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	343	0	343	0	0.00
02/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	134	0	134	0	0.00
02/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1068	1	1068	1	0.00
02/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	7651	7	7651	7	0.00
02/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	9903	10	9903	10	0.00
02/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	7583	7	7583	7	0.00
02/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	8063	8	8063	8	265.00
02/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	12961	13	12961	13	0.00
02/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	4756	5	4756	5	265.00
02/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	7516	7	7516	7	0.00
02/12/2020	2044 On 06-May-21			Bond Future	11.59	80.0040	11.5904	80.0040	0.00
02/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	7191	7	7191	7	0.00
02/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1506	2	1506	2	3,100.00
02/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3151	3	3151	3	3,100.00
02/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	4993	5	4993	5	0.00
02/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2447	3	2447	3	0.00
02/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3302	3	3302	3	0.00
02/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	4590	5	4590	5	0.00
02/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	7401	8	7401	8	0.00
02/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	7108	7	7108	7	0.00
02/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	7150	7	7150	7	0.00
02/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	2008	2	2008	2	0.00
02/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	2023	2	2023	2	0.00
02/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1919	2	1919	2	3,100.00
02/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	3327	3	3327	3	3,100.00
02/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	4541	4	4541	4	3,100.00
02/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	3049	3	3049	3	0.00
02/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	4721	5	4721	5	0.00
02/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1993	2	1993	2	0.00
02/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	5707	6	5707	6	3,100.00
02/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	7602	7	7602	7	0.00
02/12/2020	2044 On 05-August-21			Bond Future	11.82	76.4968	11.8175	76.4968	0.00
02/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	7313	7	7313	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
02/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	7352	8	7352	8	0.00
02/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	7391	8	7391	8	0.00
02/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2732	3	2732	3	0.00
02/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2749	3	2749	3	0.00
02/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2766	3	2766	3	0.00
02/12/2020	2044 On 04-November-21			Bond Future	12.04	77.3311	12.0369	77.3311	0.00
02/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	8080	8	8080	8	0.00
02/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	8116	8	8116	8	0.00
02/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	8154	8	8154	8	0.00
02/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	3201	3	3201	3	0.00
02/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	3217	3	3217	3	0.00
02/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	3234	3	3234	3	0.00
02/12/2020	2046 On 04-February-21			Bond Future	96.15	95.8126	96.1542	95.8126	14,890.00
02/12/2020	2046 On 06-May-21			Bond Future	95.39	95.0459	95.3903	95.0459	0.00
02/12/2020	2046 On 05-August-21			Bond Future	96.45	96.1065	96.4543	96.1065	0.00
02/12/2020	2046 On 04-November-21			Bond Future	95.72	95.3663	95.7177	95.3663	0.00
02/12/2020	2050 On 04-February-21			Bond Future	96.78	96.2310	96.7844	96.2310	11,021.00
02/12/2020	2050 On 06-May-21			Bond Future	97.82	97.2607	97.8192	97.2607	0.00
02/12/2020	2050 On 05-August-21			Bond Future	96.98	96.4159	96.9801	96.4159	0.00
02/12/2020	2050 On 04-November-21			Bond Future	98.06	97.4885	98.0587	97.4885	0.00
02/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	AL37 On 04-February-21			Index Future	775.41	775.3400	775.4050	775.3400	0.00
02/12/2020	AL37 On 06-May-21			Index Future	783.51	783.4410	783.5050	783.4410	0.00
02/12/2020	AL37 On 05-August-21			Index Future	791.96	791.8970	791.9600	791.8970	0.00
02/12/2020	AL37 On 04-November-21			Index Future	800.67	800.6080	800.6710	800.6080	0.00
02/12/2020	AL7T On 04-February-21			Index Future	851.71	851.8320	851.7140	851.8320	0.00
02/12/2020	AL7T On 06-May-21			Index Future	860.61	860.7320	860.6110	860.7320	0.00
02/12/2020	AL7T On 05-August-21			Index Future	869.90	870.0220	869.8990	870.0220	0.00
02/12/2020	AL7T On 04-November-21			Index Future	879.47	879.5920	879.4660	879.5920	0.00
02/12/2020	ALBI On 04-February-21			Index Future	744.63	745.8890	744.6260	745.8890	231.00
02/12/2020	ALBI On 06-May-21			Index Future	752.40	753.6820	752.4040	753.6820	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
02/12/2020	ALBI On 05-August-21			Index Future	760.52	761.8170	760.5240	761.8170	0.00
02/12/2020	ALBI On 04-November-21			Index Future	768.89	770.1960	768.8880	770.1960	0.00
02/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	CS26 On 02-April-26			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
02/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2020	ES33 On 04-February-21			Bond Future	11.68	75.9712	11.6814	75.9712	350.00
02/12/2020	ES33 On 06-May-21			Bond Future	11.94	72.9913	11.9434	72.9913	0.00
02/12/2020	ES33 On 05-August-21			Bond Future	12.22	73.7884	12.2160	73.7884	0.00
02/12/2020	ES33 On 04-November-21			Bond Future	12.50	70.8179	12.4965	70.8179	0.00
02/12/2020	ES42 On 04-February-21			Bond Future	12.28	74.3719	12.2834	74.3719	4,779.00
02/12/2020	ES42 On 06-May-21			Bond Future	12.54	70.8917	12.5438	70.8917	0.00
02/12/2020	ES42 On 05-August-21			Bond Future	12.81	71.6663	12.8081	71.6663	0.00
02/12/2020	ES42 On 04-November-21			Bond Future	13.08	68.1897	13.0824	68.1897	0.00
02/12/2020	GOVI On 04-February-21			GOVI	735.50	736.6500	735.5030	736.6500	966.00
02/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	154570	14	154570	14	0.00
02/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	154370	14	154370	14	0.00
02/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	154470	14	154470	14	0.00
02/12/2020	GOVI On 06-May-21			GOVI	743.19	744.3460	743.1850	744.3460	0.00
02/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	644950	66	644950	66	0.00
02/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	645050	66	645050	66	0.00
02/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	645150	66	645150	66	0.00
02/12/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 05-August-21			GOVI	751.21	752.3810	751.2060	752.3810	0.00
02/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	320560	33	320560	33	0.00
02/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	320660	33	320660	33	0.00
02/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	320760	33	320760	33	0.00
02/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 04-November-21			GOVI	759.47	760.6560	759.4680	760.6560	0.00
02/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	310480	32	310480	32	0.00
02/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	310580	32	310580	32	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
02/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	310680	32	310680	32	0.00
02/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2020	IGOV On 04-February-21			Index Future	264.60	264.2990	264.5950	264.2990	1,090.00
02/12/2020	IGOV On 06-May-21			Index Future	267.42	267.1260	267.4240	267.1260	21.00
02/12/2020	IGOV On 05-August-21			Index Future	270.37	270.0730	270.3740	270.0730	0.00
02/12/2020	IGOV On 04-November-21			Index Future	273.41	273.1070	273.4110	273.1070	0.00
02/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
02/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2200	92.2200	92.2200	0.00
02/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
02/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3300	89.3400	89.3300	0.00
02/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.59	90.5700	90.5900	90.5700	51.00
02/12/2020	IS05 On 15-March-22			Interest Rate Swap	89.98	89.9700	89.9800	89.9700	0.00
02/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.07	90.0500	90.0700	90.0500	0.00
02/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.18	93.1700	93.1800	93.1700	0.00
02/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.65	93.6400	93.6500	93.6400	0.00
02/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.03	86.0300	86.0300	86.0300	0.00
02/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.56	91.5800	91.5600	91.5800	0.00
02/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/12/2020	IS10 On 17-December-25			Interest Rate Swap	79.09	79.2200	79.0900	79.2200	0.00
02/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.61	75.7400	75.6100	75.7400	0.00
02/12/2020	IS10 On 15-June-26			Interest Rate Swap	74.00	74.1300	74.0000	74.1300	0.00
02/12/2020	IS10 On 21-September-26			Interest Rate Swap	76.02	76.1400	76.0200	76.1400	0.00
02/12/2020	IS10 On 21-December-26			Interest Rate Swap	80.05	80.1700	80.0500	80.1700	0.00
02/12/2020	IS10 On 15-March-27			Interest Rate Swap	78.56	78.6900	78.5600	78.6900	0.00
02/12/2020	IS10 On 21-June-27			Interest Rate Swap	80.66	80.8100	80.6600	80.8100	0.00
02/12/2020	IS10 On 20-September-27			Interest Rate Swap	86.51	86.6800	86.5100	86.6800	0.00
02/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.95	87.1200	86.9500	87.1200	0.00
02/12/2020	IS10 On 22-March-28			Interest Rate Swap	80.01	80.1700	80.0100	80.1700	0.00
02/12/2020	IS10 On 20-June-28			Interest Rate Swap	87.96	88.0900	87.9600	88.0900	0.00
02/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
02/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.59	96.4350	3.5850	96.4350	30,000.00
02/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3950	3.6350	96.3950	0.00
02/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.60	96.4300	3.6000	96.4300	0.00
02/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.62	96.4150	3.6150	96.4150	0.00
02/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.61	96.4300	3.6100	96.4300	0.00
02/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.61	96.4300	3.6100	96.4300	0.00
02/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.62	96.4000	3.6200	96.4000	0.00
02/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.3150	3.7150	96.3150	30,000.00
02/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1500	3.8600	96.1500	0.00
02/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.01	96.0100	4.0100	96.0100	0.00
02/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.28	95.7450	4.2750	95.7450	0.00
02/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.45	95.5850	4.4450	95.5850	0.00
02/12/2020	R023 On 04-February-21			Bond Future	4.57	109.8825	4.5674	109.8825	31,397.00
02/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3477	4	3477	4	0.00
02/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3457	4	3457	4	0.00
02/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3496	4	3496	4	0.00
02/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
02/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
02/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
02/12/2020	R023 On 06-May-21			Bond Future	4.62	107.1248	4.6166	107.1248	0.00
02/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	5074	5	5074	5	0.00
02/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	5057	5	5057	5	0.00
02/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	5090	5	5090	5	0.00
02/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
02/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
02/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
02/12/2020	R023 On 05-August-21			Bond Future	4.66	108.2942	4.6560	108.2942	0.00
02/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1207	1	1207	1	0.00
02/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1195	1	1195	1	0.00
02/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1183	1	1183	1	0.00
02/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	219	0	219	0	0.00
02/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	216	0	216	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
02/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	213	0	213	0	0.00
02/12/2020	R023 On 04-November-21			Bond Future	4.70	105.5666	4.7025	105.5666	0.00
02/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	698	1	698	1	0.00
02/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	690	1	690	1	0.00
02/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	682	1	682	1	0.00
02/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	428	0	428	0	0.00
02/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	424	0	424	0	0.00
02/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	419	0	419	0	0.00
02/12/2020	R035 On 04-February-21			Bond Future	10.94	89.5304	10.9439	89.5304	98,642.00
02/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	433	1	433	1	0.00
02/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	527	1	527	1	0.00
02/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	422	0	422	0	0.00
02/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3045	3	3045	3	0.00
02/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	411	0	411	0	0.00
02/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	6413	6	6413	6	0.00
02/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	5834	6	5834	6	650.00
02/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1819	2	1819	2	650.00
02/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	6354	6	6354	6	0.00
02/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	6295	6	6295	6	0.00
02/12/2020	R035 On 06-May-21			Bond Future	11.17	85.9928	11.1699	85.9928	0.00
02/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	3235	3	3235	3	0.00
02/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	3540	4	3540	4	600.00
02/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	10448	11	10448	11	0.00
02/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	1590	2	1590	2	600.00
02/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	2557	3	2557	3	1,650.00
02/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4089	4	4089	4	0.00
02/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	8154	8	8154	8	0.00
02/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	8113	8	8113	8	0.00
02/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	6744	7	6744	7	0.00
02/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	1914	2	1914	2	0.00
02/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1013	1	1013	1	500.00
02/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	4894	5	4894	5	0.00
02/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	9852	10	9852	10	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
02/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1287	1	1287	1	793.00
02/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	8194	8	8194	8	0.00
02/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	1317	1	1317	1	0.00
02/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	1303	1	1303	1	0.00
02/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	833	1	833	1	1,650.00
02/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	7281	7	7281	7	0.00
02/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2612	3	2612	3	1,650.00
02/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	709	1	709	1	600.00
02/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	6510	6	6510	6	0.00
02/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	5842	6	5842	6	500.00
02/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	8307	8	8307	8	0.00
02/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1764	2	1764	2	793.00
02/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	3177	3	3177	3	793.00
02/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	1289	1	1289	1	0.00
02/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	4806	5	4806	5	0.00
02/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3975	4	3975	4	500.00
02/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	3662	4	3662	4	0.00
02/12/2020	R035 On 05-August-21			Bond Future	11.41	86.9317	11.4071	86.9317	0.00
02/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	51410	51	51410	51	0.00
02/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	51527	51	51527	51	0.00
02/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	51644	51	51644	51	0.00
02/12/2020	R035 On 04-November-21			Bond Future	11.65	83.4045	11.6493	83.4045	0.00
02/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	12382	13	12382	13	0.00
02/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1617	2	1617	2	782.00
02/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	5178	5	5178	5	0.00
02/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	7785	8	7785	8	0.00
02/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	7818	8	7818	8	0.00
02/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2268	2	2268	2	400.00
02/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3315	3	3315	3	0.00
02/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	7850	8	7850	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1467	1	1467	1	400.00
02/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	4601	4	4601	4	782.00
02/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	3004	3	3004	3	0.00
02/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	6691	6	6691	6	782.00
02/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	10423	10	10423	10	0.00
02/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	11012	11	11012	11	0.00
02/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	8522	8	8522	8	0.00
02/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	3024	3	3024	3	0.00
02/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	3044	3	3044	3	0.00
02/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	1177	1	1177	1	400.00
02/12/2020	R186 On 04-February-21			Bond Future	7.16	117.1631	7.1592	117.1631	79,611.00
02/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	5220	5	5220	5	0.00
02/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	4458	4	4458	4	0.00
02/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	5175	5	5175	5	0.00
02/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	5130	5	5130	5	0.00
02/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	207	0	207	0	15,177.00
02/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	134	0	134	0	0.00
02/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	141	0	141	0	0.00
02/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	137	0	137	0	0.00
02/12/2020	R186 On 06-May-21			Bond Future	7.33	118.3882	7.3317	118.3882	0.00
02/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	15533	16	15533	16	0.00
02/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	15492	15	15492	15	0.00
02/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	15451	15	15451	15	0.00
02/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	2	0	2	0	0.00
02/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	2	0	2	0	0.00
02/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	2	0	2	0	0.00
02/12/2020	R186 On 05-August-21			Bond Future	7.51	114.3991	7.5129	114.3991	0.00
02/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	5822	6	5822	6	0.00
02/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	5787	6	5787	6	0.00
02/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	5752	6	5752	6	0.00
02/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	746	1	746	1	0.00
02/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	737	1	737	1	0.00
02/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	727	1	727	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	R186 On 04-November-21			Bond Future	7.70	115.6459	7.7019	115.6459	0.00
02/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	3771	4	3771	4	0.00
02/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	3715	4	3715	4	0.00
02/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	3743	4	3743	4	0.00
02/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1984	2	1984	2	0.00
02/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	2000	2	2000	2	0.00
02/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1969	2	1969	2	0.00
02/12/2020	R197 On 04-February-21			Bond Future	316.89	316.9010	316.8924	316.9010	2,454.00
02/12/2020	R197 On 06-May-21			Bond Future	320.28	320.2916	320.2803	320.2916	0.00
02/12/2020	R197 On 05-August-21			Bond Future	315.84	315.8518	315.8388	315.8518	0.00
02/12/2020	R197 On 04-November-21			Bond Future	319.35	319.3656	319.3514	319.3656	0.00
02/12/2020	R202 On 04-February-21			Bond Future	212.90	212.8497	212.8951	212.8497	7,827.00
02/12/2020	R202 On 06-May-21			Bond Future	215.17	215.1272	215.1713	215.1272	0.00
02/12/2020	R202 On 05-August-21			Bond Future	213.31	213.2708	213.3144	213.2708	0.00
02/12/2020	R202 On 04-November-21			Bond Future	215.69	215.6433	215.6866	215.6433	0.00
02/12/2020	R209 On 04-February-21			Bond Future	10.63	69.8225	10.6317	69.8225	26,191.00
02/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	965	1	965	1	0.00
02/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	947	1	947	1	0.00
02/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	983	1	983	1	0.00
02/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3946	4	3946	4	0.00
02/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	4030	4	4030	4	0.00
02/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3988	4	3988	4	0.00
02/12/2020	R209 On 06-May-21			Bond Future	10.83	67.4129	10.8258	67.4129	4,675.00
02/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	2646	3	2646	3	0.00
02/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	5751	6	5751	6	0.00
02/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	1849	2	1849	2	5,325.00
02/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	4535	5	4535	5	0.00
02/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8024	8	8024	8	0.00
02/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	996	1	996	1	3,750.00
02/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	3741	4	3741	4	0.00
02/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1379	1	1379	1	0.00
02/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8060	8	8060	8	0.00
02/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	7951	8	7951	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	7988	8	7988	8	0.00
02/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	911	1	911	1	0.00
02/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	921	1	921	1	0.00
02/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	891	1	891	1	9,150.00
02/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2798	3	2798	3	3,500.00
02/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	6122	6	6122	6	0.00
02/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	7271	7	7271	7	0.00
02/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	901	1	901	1	0.00
02/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	2273	2	2273	2	9,150.00
02/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1706	2	1706	2	3,750.00
02/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	5107	5	5107	5	0.00
02/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3897	4	3897	4	3,750.00
02/12/2020	R209 On 05-August-21			Bond Future	11.02	68.1491	11.0247	68.1491	0.00
02/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6156	6	6156	6	0.00
02/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6122	6	6122	6	0.00
02/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6190	6	6190	6	0.00
02/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	2195	2	2195	2	0.00
02/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	2223	2	2223	2	0.00
02/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	2209	2	2209	2	0.00
02/12/2020	R209 On 04-November-21			Bond Future	11.23	65.7517	11.2266	65.7517	0.00
02/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7240	7	7240	7	0.00
02/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7273	7	7273	7	0.00
02/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7207	7	7207	7	0.00
02/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2544	2	2544	2	0.00
02/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2557	2	2557	2	0.00
02/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2571	2	2571	2	0.00
02/12/2020	R210 On 04-February-21			Bond Future	192.60	192.5675	192.5960	192.5675	1,254.00
02/12/2020	R210 On 06-May-21			Bond Future	191.94	191.9117	191.9387	191.9117	0.00
02/12/2020	R210 On 05-August-21			Bond Future	194.08	194.0528	194.0792	194.0528	0.00
02/12/2020	R210 On 04-November-21			Bond Future	193.49	193.4684	193.4946	193.4684	0.00
02/12/2020	R212 On 04-February-21			Bond Future	169.96	169.9727	169.9609	169.9727	6,342.00
02/12/2020	R212 On 06-May-21			Bond Future	171.78	171.7917	171.7783	171.7917	0.00
02/12/2020	R212 On 05-August-21			Bond Future	171.36	171.3737	171.3593	171.3737	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
02/12/2020	R212 On 04-November-21			Bond Future	173.27	173.2801	173.2650	173.2801	0.00
02/12/2020	R213 On 04-February-21			Bond Future	9.62	86.4745	9.6195	86.4745	8,945.00
02/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1425	1	1425	1	0.00
02/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1401	1	1401	1	0.00
02/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1378	1	1378	1	0.00
02/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2685	3	2685	3	0.00
02/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2651	3	2651	3	0.00
02/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2617	3	2617	3	0.00
02/12/2020	R213 On 06-May-21			Bond Future	9.82	83.8500	9.8187	83.8500	0.00
02/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	10712	11	10712	11	0.00
02/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	10670	11	10670	11	0.00
02/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	10754	11	10754	11	0.00
02/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	276	0	276	0	0.00
02/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	284	0	284	0	0.00
02/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	280	0	280	0	0.00
02/12/2020	R213 On 05-August-21			Bond Future	10.03	84.7654	10.0276	84.7654	0.00
02/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	5804	6	5804	6	0.00
02/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	3724	4	3724	4	0.00
02/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6092	6	6092	6	0.00
02/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	1789	2	1789	2	200.00
02/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6056	6	6056	6	0.00
02/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6019	6	6019	6	0.00
02/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1852	2	1852	2	0.00
02/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1839	2	1839	2	0.00
02/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	3130	3	3130	3	200.00
02/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	5547	6	5547	6	0.00
02/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1826	2	1826	2	0.00
02/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1935	2	1935	2	200.00
02/12/2020	R213 On 04-November-21			Bond Future	10.24	82.1598	10.2431	82.1598	0.00
02/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	6608	7	6608	7	0.00
02/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	6574	6	6574	6	0.00
02/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	6642	7	6642	7	0.00
02/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2363	2	2363	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2350	2	2350	2	0.00
02/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2335	2	2335	2	0.00
02/12/2020	R214 On 04-February-21			Bond Future	11.12	66.3659	11.1166	66.3659	15,478.00
02/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	614	1	614	1	0.00
02/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	602	1	602	1	0.00
02/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	627	1	627	1	0.00
02/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	5256	5	5256	5	0.00
02/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	5355	5	5355	5	0.00
02/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	5305	5	5305	5	0.00
02/12/2020	R214 On 06-May-21			Bond Future	11.31	63.7833	11.3109	63.7833	0.00
02/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	6444	7	6444	7	0.00
02/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	6412	7	6412	7	0.00
02/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	6380	7	6380	7	0.00
02/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1615	2	1615	2	0.00
02/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1600	2	1600	2	0.00
02/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1585	2	1585	2	0.00
02/12/2020	R214 On 05-August-21			Bond Future	11.51	64.4797	11.5131	64.4797	0.00
02/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	5350	6	5350	6	0.00
02/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	5382	6	5382	6	0.00
02/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	5318	6	5318	6	0.00
02/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2759	3	2759	3	0.00
02/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2793	3	2793	3	0.00
02/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2776	3	2776	3	0.00
02/12/2020	R214 On 04-November-21			Bond Future	11.72	61.9052	11.7181	61.9052	0.00
02/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	6698	7	6698	7	0.00
02/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	6668	7	6668	7	0.00
02/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	6637	7	6637	7	0.00
02/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	3028	3	3028	3	0.00
02/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2998	3	2998	3	0.00
02/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	3013	3	3013	3	0.00
02/12/2020	R248 On 04-February-21			Bond Future	11.28	82.8461	11.2824	82.8461	115,445.00
02/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	531	1	531	1	0.00
02/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1136	1	1136	1	2,140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	70	0	70	0	2,140.00
02/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	3373	4	3373	4	0.00
02/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	518	1	518	1	0.00
02/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	504	1	504	1	0.00
02/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1024	1	1024	1	0.00
02/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	6487	6	6487	6	0.00
02/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	6423	6	6423	6	0.00
02/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	4808	5	4808	5	0.00
02/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1914	2	1914	2	0.00
02/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	11455	11	11455	11	0.00
02/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	6359	6	6359	6	0.00
02/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	4551	4	4551	4	0.00
02/12/2020	R248 On 06-May-21			Bond Future	11.48	79.3016	11.4848	79.3016	0.00
02/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	7303	8	7303	8	0.00
02/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	7260	7	7260	7	0.00
02/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	7346	8	7346	8	0.00
02/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1929	2	1929	2	0.00
02/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1959	2	1959	2	0.00
02/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1944	2	1944	2	0.00
02/12/2020	R248 On 05-August-21			Bond Future	11.70	80.1675	11.6966	80.1675	0.00
02/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	7562	8	7562	8	0.00
02/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	7522	8	7522	8	0.00
02/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	7602	8	7602	8	0.00
02/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2681	3	2681	3	0.00
02/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2664	3	2664	3	0.00
02/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2647	3	2647	3	0.00
02/12/2020	R248 On 04-November-21			Bond Future	11.91	76.6296	11.9114	76.6296	0.00
02/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	8445	9	8445	9	0.00
02/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	8478	9	8478	9	0.00
02/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	8512	9	8512	9	0.00
02/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	3084	3	3084	3	0.00
02/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	3105	3	3105	3	0.00
02/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	3125	3	3125	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------