



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 WEEKLY STATISTICS REPORT

FROM: 09/01/2020 TO: 09/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0908 On 31-March-36			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
09/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	2025 On 06-February-20			Bond Future	135.94	135.9535	135.9398	135.9535	5,063.00
09/01/2020	2025 On 07-May-20			Bond Future	138.44	138.4568	138.4428	138.4568	0.00
09/01/2020	2025 On 06-August-20			Bond Future	139.56	139.5729	139.5587	139.5729	0.00
09/01/2020	2025 On 05-November-20			Bond Future	142.17	142.1831	142.1687	142.1831	0.00
09/01/2020	2029 On 06-February-20			Bond Future	101.51	101.5611	101.5095	101.5611	3,765.00
09/01/2020	2029 On 07-May-20			Bond Future	102.27	102.3276	102.2750	102.3276	0.00
09/01/2020	2029 On 06-August-20			Bond Future	104.20	104.2562	104.2026	104.2562	0.00
09/01/2020	2029 On 05-November-20			Bond Future	105.02	105.0722	105.0177	105.0722	0.00
09/01/2020	2030 On 06-February-20			Bond Future	9.05	93.4629	93.4360	93.4629	81,191.00
09/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	730	1	1	1	5,820.00
09/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1643	2	2	2	0.00
09/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	18	0	0	0	5,820.00
09/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1194	1	1	1	0.00
09/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2354	2	2	2	0.00
09/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1232	1	1	1	0.00
09/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1271	1	1	1	0.00
09/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	593	1	1	1	0.00
09/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	639	1	1	1	0.00
09/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	416	0	0	0	5,000.00
09/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4153	4	4	4	0.00
09/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	222	0	0	0	5,000.00
09/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	616	1	1	1	0.00
09/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	1039	1	1	1	0.00
09/01/2020	2030 On 07-May-20			Bond Future	9.11	95.1608	95.1334	95.1608	0.00
09/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1016	1	1	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
09/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	994	1	1	1	0.00
09/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	972	1	1	1	0.00
09/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2989	3	3	3	0.00
09/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3030	3	3	3	0.00
09/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2948	3	3	3	0.00
09/01/2020	2030 On 06-August-20			Bond Future	9.18	92.8991	92.8712	92.8991	0.00
09/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2277	2	2	2	0.00
09/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2336	2	2	2	0.00
09/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2306	2	2	2	0.00
09/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2785	3	3	3	0.00
09/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2755	3	3	3	0.00
09/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2816	3	3	3	0.00
09/01/2020	2030 On 05-November-20			Bond Future	9.24	94.6383	94.6099	94.6383	0.00
09/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	1052	1	1	1	1,000.00
09/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2554	3	3	3	1,000.00
09/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1790	2	2	2	3,000.00
09/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3565	4	4	4	0.00
09/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6099	6	6	6	0.00
09/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3598	4	4	4	0.00
09/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2527	3	3	3	16,000.00
09/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7371	7	7	7	0.00
09/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3630	4	4	4	0.00
09/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7778	8	8	8	0.00
09/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	3097	3	3	3	3,000.00
09/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1379	1	1	1	16,000.00
09/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3757	4	4	4	0.00
09/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5629	6	6	6	0.00
09/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	973	1	1	1	3,000.00
09/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2705	3	3	3	0.00
09/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2755	3	3	3	0.00
09/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4817	5	5	5	0.00
09/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3154	3	3	3	0.00
09/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1095	1	1	1	16,000.00
09/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2730	3	3	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
09/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1487	1	1	1	1,000.00
09/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3725	4	4	4	0.00
09/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6481	6	6	6	0.00
09/01/2020	2032 On 06-February-20			Bond Future	9.43	94.6280	94.5654	94.6280	70,272.00
09/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	845	1	1	1	0.00
09/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	877	1	1	1	0.00
09/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	814	1	1	1	0.00
09/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1164	1	1	1	0.00
09/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1128	1	1	1	0.00
09/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1093	1	1	1	0.00
09/01/2020	2032 On 07-May-20			Bond Future	9.50	92.1875	92.1237	92.1875	0.00
09/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1103	1	1	1	0.00
09/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1153	1	1	1	0.00
09/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1128	1	1	1	0.00
09/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3290	3	3	3	0.00
09/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3247	3	3	3	0.00
09/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3333	3	3	3	0.00
09/01/2020	2032 On 06-August-20			Bond Future	9.57	93.8788	93.8138	93.8788	0.00
09/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2565	3	3	3	0.00
09/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2596	3	3	3	0.00
09/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2628	3	3	3	0.00
09/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3300	3	3	3	0.00
09/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3368	3	3	3	0.00
09/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3334	3	3	3	0.00
09/01/2020	2032 On 05-November-20			Bond Future	9.64	91.4777	91.4116	91.4777	0.00
09/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3934	4	4	4	0.00
09/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9060	9	9	9	0.00
09/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9462	10	9	10	0.00
09/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	2012	2	2	2	3,000.00
09/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3431	3	3	3	3,000.00
09/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2903	3	3	3	1,000.00
09/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3969	4	4	4	0.00
09/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1626	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3899	4	4	4	0.00
09/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3219	3	3	3	0.00
09/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5497	5	5	5	0.00
09/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6261	6	6	6	0.00
09/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	899	1	1	1	1,000.00
09/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3162	3	3	3	0.00
09/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4208	4	4	4	0.00
09/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3640	4	4	4	0.00
09/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3190	3	3	3	0.00
09/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	1000	1	1	1	3,000.00
09/01/2020	2033 On 06-February-20			Bond Future	101.43	101.4412	101.4317	101.4412	6,960.00
09/01/2020	2033 On 07-May-20			Bond Future	102.11	102.1231	102.1134	102.1231	0.00
09/01/2020	2033 On 06-August-20			Bond Future	104.04	104.0479	104.0381	104.0479	0.00
09/01/2020	2033 On 05-November-20			Bond Future	104.77	104.7820	104.7721	104.7820	0.00
09/01/2020	2037 On 06-February-20			Bond Future	9.95	88.5225	88.4542	88.5225	75,429.00
09/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	358	0	0	0	0.00
09/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	340	0	0	0	0.00
09/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	322	0	0	0	0.00
09/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2474	2	2	2	0.00
09/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2533	2	3	2	0.00
09/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2416	2	2	2	0.00
09/01/2020	2037 On 07-May-20			Bond Future	10.03	90.1307	90.0611	90.1307	0.00
09/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	1011	1	1	1	0.00
09/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	1036	1	1	1	0.00
09/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1061	1	1	1	0.00
09/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4212	4	4	4	0.00
09/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4315	4	4	4	0.00
09/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4263	4	4	4	0.00
09/01/2020	2037 On 06-August-20			Bond Future	10.11	87.5240	87.4532	87.5240	0.00
09/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2594	3	3	3	0.00
09/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2627	3	3	3	0.00
09/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2562	3	3	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
09/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4390	4	4	4	0.00
09/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4349	4	4	4	0.00
09/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4308	4	4	4	0.00
09/01/2020	2037 On 05-November-20			Bond Future	10.18	89.1646	89.0925	89.1646	0.00
09/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4111	4	4	4	0.00
09/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4039	4	4	4	0.00
09/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4075	4	4	4	0.00
09/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4140	4	4	4	0.00
09/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4071	4	4	4	0.00
09/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4105	4	4	4	0.00
09/01/2020	2038 On 06-February-20			Bond Future	116.87	116.7988	116.8705	116.7988	10,886.00
09/01/2020	2038 On 07-May-20			Bond Future	119.02	118.9494	119.0224	118.9494	0.00
09/01/2020	2038 On 06-August-20			Bond Future	119.59	119.5111	119.5857	119.5111	0.00
09/01/2020	2038 On 05-November-20			Bond Future	121.82	121.7460	121.8220	121.7460	0.00
09/01/2020	2040 On 06-February-20			Bond Future	10.07	91.1351	91.1020	91.1351	47,594.00
09/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	293	0	0	0	0.00
09/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
09/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	327	0	0	0	0.00
09/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
09/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	310	0	0	0	0.00
09/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2931	3	3	3	0.00
09/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2865	3	3	3	0.00
09/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9165	9	9	9	0.00
09/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2997	3	3	3	0.00
09/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14926	15	15	15	0.00
09/01/2020	2040 On 07-May-20			Bond Future	10.15	92.7908	92.7571	92.7908	0.00
09/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	552	1	1	1	2,640.00
09/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1131	1	1	1	0.00
09/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1945	2	2	2	2,640.00
09/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1103	1	1	1	0.00
09/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1075	1	1	1	0.00
09/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4463	4	4	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
09/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4354	4	4	4	0.00
09/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4409	4	4	4	0.00
09/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3143	3	3	3	0.00
09/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5872	6	6	6	0.00
09/01/2020	2040 On 06-August-20			Bond Future	10.23	89.9820	89.9477	89.9820	0.00
09/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2837	3	3	3	0.00
09/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2909	3	3	3	0.00
09/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2873	3	3	3	0.00
09/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4490	4	4	4	0.00
09/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4403	4	4	4	0.00
09/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4446	4	4	4	0.00
09/01/2020	2040 On 05-November-20			Bond Future	10.31	91.6690	91.6341	91.6690	0.00
09/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2466	2	2	2	2,000.00
09/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4132	4	4	4	2,000.00
09/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1855	2	2	2	2,000.00
09/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3310	3	3	3	2,000.00
09/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4399	4	4	4	0.00
09/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10916	11	11	11	0.00
09/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4438	4	4	4	0.00
09/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9938	10	10	10	0.00
09/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4477	5	4	5	0.00
09/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4404	4	4	4	0.00
09/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1562	2	2	2	2,000.00
09/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8310	8	8	8	0.00
09/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5676	6	6	6	0.00
09/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4367	4	4	4	0.00
09/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1261	1	1	1	2,000.00
09/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4708	5	5	5	0.00
09/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4441	4	4	4	0.00
09/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7006	7	7	7	0.00
09/01/2020	2044 On 06-February-20			Bond Future	10.17	87.6346	87.5609	87.6346	50,701.00
09/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	179	0	0	0	0.00
09/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	147	0	0	0	328.00
09/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	191	0	0	0	0.00
09/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4735	5	5	5	0.00
09/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	168	0	0	0	0.00
09/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3425	3	3	3	0.00
09/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3571	4	4	4	0.00
09/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	121	0	0	0	328.00
09/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3497	3	3	3	0.00
09/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3720	4	4	4	0.00
09/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9402	9	9	9	0.00
09/01/2020	2044 On 07-May-20			Bond Future	10.25	89.2267	89.1516	89.2267	0.00
09/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5364	5	5	5	0.00
09/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	1035	1	1	1	0.00
09/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	239	0	0	0	100.00
09/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1601	2	2	2	100.00
09/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	182	0	0	0	556.00
09/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1088	1	1	1	0.00
09/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	366	0	0	0	129.00
09/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1568	2	2	2	129.00
09/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6969	7	7	7	0.00
09/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	1062	1	1	1	0.00
09/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1376	1	1	1	556.00
09/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6562	7	7	7	0.00
09/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	852	1	1	1	556.00
09/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	771	1	1	1	100.00
09/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8594	9	9	9	0.00
09/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4125	4	4	4	0.00
09/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4729	5	5	5	0.00
09/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3774	4	4	4	0.00
09/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4787	5	5	5	0.00
09/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7063	7	7	7	0.00
09/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3822	4	4	4	0.00
09/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1148	1	1	1	129.00
09/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8013	8	8	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
09/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4672	5	5	5	0.00
09/01/2020	2044 On 06-August-20			Bond Future	10.33	86.4776	86.4012	86.4776	0.00
09/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	832	1	1	1	602.00
09/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	2060	2	2	2	0.00
09/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2444	2	2	2	602.00
09/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	399	0	0	0	140.00
09/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1495	2	1	2	140.00
09/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	2122	2	2	2	0.00
09/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7351	7	7	7	0.00
09/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	2091	2	2	2	0.00
09/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6520	7	7	7	0.00
09/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2070	2	2	2	140.00
09/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5780	6	6	6	0.00
09/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11733	12	12	12	0.00
09/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6958	7	7	7	0.00
09/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5728	6	6	6	0.00
09/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1780	2	2	2	602.00
09/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5833	6	6	6	0.00
09/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5228	5	5	5	0.00
09/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8931	9	9	9	0.00
09/01/2020	2044 On 05-November-20			Bond Future	10.40	88.0991	88.0213	88.0991	0.00
09/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2948	3	3	3	0.00
09/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8974	9	9	9	0.00
09/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2238	2	2	2	1,815.00
09/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4276	4	4	4	0.00
09/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2980	3	3	3	568.00
09/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4353	4	4	4	0.00
09/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9206	9	9	9	0.00
09/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1243	1	1	1	568.00
09/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7980	8	8	8	0.00
09/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	667	1	1	1	1,815.00
09/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3142	3	3	3	1,815.00
09/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4314	4	4	4	0.00
09/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4716	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6153	6	6	6	0.00
09/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4677	5	5	5	0.00
09/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2426	2	2	2	1,815.00
09/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1908	2	2	2	1,815.00
09/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13875	14	14	14	0.00
09/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7739	8	8	8	0.00
09/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10516	10	11	10	0.00
09/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6448	6	6	6	0.00
09/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4755	5	5	5	0.00
09/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6399	6	6	6	0.00
09/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	2005	2	2	2	568.00
09/01/2020	2046 On 06-February-20			Bond Future	107.81	107.8162	107.8063	107.8162	12,850.00
09/01/2020	2046 On 07-May-20			Bond Future	108.06	108.0673	108.0571	108.0673	0.00
09/01/2020	2046 On 06-August-20			Bond Future	110.09	110.1041	110.0939	110.1041	0.00
09/01/2020	2046 On 05-November-20			Bond Future	110.37	110.3816	110.3712	110.3816	0.00
09/01/2020	2050 On 06-February-20			Bond Future	109.72	109.7265	109.7166	109.7265	11,797.00
09/01/2020	2050 On 07-May-20			Bond Future	111.74	111.7469	111.7367	111.7469	0.00
09/01/2020	2050 On 06-August-20			Bond Future	111.98	111.9880	111.9777	111.9880	0.00
09/01/2020	2050 On 05-November-20			Bond Future	114.07	114.0820	114.0718	114.0820	0.00
09/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	AL37 On 06-February-20			Index Future	683.07	682.9600	683.0680	682.9600	0.00
09/01/2020	AL37 On 07-May-20			Index Future	695.48	695.3670	695.4770	695.3670	0.00
09/01/2020	AL37 On 06-August-20			Index Future	708.28	708.1690	708.2800	708.1690	0.00
09/01/2020	AL7T On 06-February-20			Index Future	789.98	790.3090	789.9820	790.3090	0.00
09/01/2020	AL7T On 07-May-20			Index Future	804.33	804.6670	804.3330	804.6670	0.00
09/01/2020	AL7T On 06-August-20			Index Future	819.14	819.4800	819.1400	819.4800	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
09/01/2020	ALBI On 06-February-20			Index Future	702.79	703.0560	702.7900	703.0560	416.00
09/01/2020	ALBI On 07-May-20			Index Future	715.56	715.8280	715.5570	715.8280	0.00
09/01/2020	ALBI On 06-August-20			Index Future	728.73	729.0060	728.7310	729.0060	0.00
09/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C208 On 31-March-21			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
09/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2020	ES33 On 06-February-20			Bond Future	10.99	78.7529	78.7028	78.7529	350.00
09/01/2020	ES33 On 07-May-20			Bond Future	11.11	76.3901	76.3391	76.3901	0.00
09/01/2020	ES33 On 06-August-20			Bond Future	11.23	77.7884	77.7364	77.7884	0.00
09/01/2020	ES33 On 05-November-20			Bond Future	11.36	75.4557	75.4028	75.4557	0.00
09/01/2020	ES42 On 06-February-20			Bond Future	11.29	80.0028	79.9781	80.0028	4,919.00
09/01/2020	ES42 On 07-May-20			Bond Future	11.40	77.1918	77.1665	77.1918	0.00
09/01/2020	ES42 On 06-August-20			Bond Future	11.52	78.6039	78.5782	78.6039	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
09/01/2020	ES42 On 05-November-20			Bond Future	11.64	75.8165	75.7904	75.8165	0.00
09/01/2020	GOVI On 06-February-20			GOVI	694.88	695.1590	694.8800	695.1590	1,243.00
09/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	82500	8	8	8	0.00
09/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	82700	8	8	8	0.00
09/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	82600	8	8	8	0.00
09/01/2020	GOVI On 07-May-20			GOVI	707.50	707.7880	707.5040	707.7880	0.00
09/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	124960	12	12	12	0.00
09/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	124760	12	12	12	0.00
09/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	124860	12	12	12	0.00
09/01/2020	GOVI On 06-August-20			GOVI	720.53	720.8180	720.5290	720.8180	0.00
09/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
09/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	76010	7	8	7	0.00
09/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	75910	7	8	7	0.00
09/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	76110	7	8	7	0.00
09/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2020	IGOV On 06-February-20			Index Future	259.48	259.4940	259.4790	259.4940	1,004.00
09/01/2020	IGOV On 07-May-20			Index Future	264.26	264.2720	264.2560	264.2720	47.00
09/01/2020	IGOV On 06-August-20			Index Future	269.18	269.2000	269.1840	269.2000	0.00
09/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
09/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
09/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
09/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.48	95.4800	95.4800	95.4800	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
09/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.43	94.4400	94.4300	94.4400	0.00
09/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3500	93.3500	93.3500	0.00
09/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.21	93.2200	93.2100	93.2200	0.00
09/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.15	95.1600	95.1500	95.1600	51.00
09/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.05	95.0500	95.0500	95.0500	0.00
09/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.96	95.9700	95.9600	95.9700	0.00
09/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.67	99.6800	99.6700	99.6800	0.00
09/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.69	100.7100	100.6900	100.7100	0.00
09/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.73	93.7700	93.7300	93.7700	0.00
09/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.61	99.6700	99.6100	99.6700	0.00
09/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
09/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.00	90.1600	90.0000	90.1600	0.00
09/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.80	86.9800	86.8000	86.9800	0.00
09/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.40	85.5900	85.4000	85.5900	0.00
09/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.50	87.7200	87.5000	87.7200	0.00
09/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.33	91.5600	91.3300	91.5600	0.00
09/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.79	90.0400	89.7900	90.0400	0.00
09/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.87	92.1100	91.8700	92.1100	0.00
09/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.41	97.6500	97.4100	97.6500	0.00
09/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.75	97.9900	97.7500	97.9900	0.00
09/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.05	91.3100	91.0500	91.3100	0.00
09/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.44	98.7100	98.4400	98.7100	0.00
09/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
09/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/01/2020	R023 On 06-February-20			Bond Future	7.18	104.9997	105.0417	104.9997	44,450.00
09/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	952	1	1	1	0.00
09/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1002	1	1	1	0.00
09/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	977	1	1	1	0.00
09/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	29	0	0	0	0.00
09/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	28	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	31	0	0	0	0.00
09/01/2020	R023 On 07-May-20			Bond Future	7.16	102.9749	103.0177	102.9749	13,512.00
09/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	213	0	0	0	0.00
09/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	221	0	0	0	0.00
09/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	205	0	0	0	0.00
09/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	878	1	1	1	0.00
09/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	860	1	1	1	0.00
09/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	843	1	1	1	0.00
09/01/2020	R023 On 06-August-20			Bond Future	7.11	104.8711	104.9147	104.8711	0.00
09/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	868	1	1	1	0.00
09/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	898	1	1	1	0.00
09/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	883	1	1	1	0.00
09/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	510	1	1	1	0.00
09/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	518	1	1	1	0.00
09/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	526	1	1	1	0.00
09/01/2020	R023 On 05-November-20			Bond Future	7.06	102.8971	102.9416	102.8971	0.00
09/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1364	1	1	1	0.00
09/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1349	1	1	1	0.00
09/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1379	1	1	1	0.00
09/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	535	1	1	1	0.00
09/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	529	1	1	1	0.00
09/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	524	1	1	1	0.00
09/01/2020	R035 On 06-February-20			Bond Future	9.78	96.9889	96.9582	96.9889	118,505.00
09/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	584	1	1	1	0.00
09/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	559	1	1	1	0.00
09/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	534	1	1	1	0.00
09/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1953	2	2	2	0.00
09/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1852	2	2	2	0.00
09/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1902	2	2	2	0.00
09/01/2020	R035 On 07-May-20			Bond Future	9.85	94.2478	94.2165	94.2478	0.00
09/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	422	0	0	0	5,000.00
09/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2008	2	2	2	5,000.00
09/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1155	1	1	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
09/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2115	2	2	2	3,530.00
09/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	531	1	1	1	3,530.00
09/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1209	1	1	1	0.00
09/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6849	7	7	7	0.00
09/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1182	1	1	1	0.00
09/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5848	6	6	6	0.00
09/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2761	3	3	3	0.00
09/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	4004	4	4	4	0.00
09/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2647	3	3	3	0.00
09/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3905	4	4	4	0.00
09/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5623	6	6	6	0.00
09/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	641	1	1	1	5,000.00
09/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3954	4	4	4	0.00
09/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	835	1	1	1	3,530.00
09/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6067	6	6	6	0.00
09/01/2020	R035 On 06-August-20			Bond Future	9.93	95.9764	95.9445	95.9764	0.00
09/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	757	1	1	1	24,761.00
09/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3302	3	3	3	0.00
09/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	471	0	0	0	3,000.00
09/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3264	3	3	3	0.00
09/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3339	3	3	3	0.00
09/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3379	3	3	3	0.00
09/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3310	3	3	3	0.00
09/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9493	9	9	9	0.00
09/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7758	8	8	8	0.00
09/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3345	3	3	3	0.00
09/01/2020	R035 On 05-November-20			Bond Future	10.00	93.2727	93.2403	93.2727	0.00
09/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5309	5	5	5	0.00
09/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5267	5	5	5	0.00
09/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5351	5	5	5	0.00
09/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3058	3	3	3	0.00
09/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3032	3	3	3	0.00
09/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3006	3	3	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
09/01/2020	R186 On 06-February-20			Bond Future	8.25	113.0776	113.0805	113.0776	101,941.00
09/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1836	2	2	2	0.00
09/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	383	0	0	0	821.00
09/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1927	2	2	2	0.00
09/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1616	2	2	2	0.00
09/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1881	2	2	2	0.00
09/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4073	4	4	4	0.00
09/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	179	0	0	0	0.00
09/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	170	0	0	0	0.00
09/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	15	0	0	0	821.00
09/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	239	0	0	0	821.00
09/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1158	1	1	1	0.00
09/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	188	0	0	0	0.00
09/01/2020	R186 On 07-May-20			Bond Future	8.29	115.1318	115.1348	115.1318	1,650.00
09/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2124	2	2	2	0.00
09/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	961	1	1	1	0.00
09/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3803	4	4	4	0.00
09/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	625	1	1	1	0.00
09/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1449	1	1	1	6,000.00
09/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	983	1	1	1	0.00
09/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	264	0	0	0	6,000.00
09/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	940	1	1	1	0.00
09/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2151	2	2	2	0.00
09/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4067	4	4	4	0.00
09/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	463	0	0	0	6,000.00
09/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2085	2	2	2	0.00
09/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2765	3	3	3	2,500.00
09/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1526	2	2	2	0.00
09/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2118	2	2	2	0.00
09/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1029	1	1	1	23,230.00
09/01/2020	R186 On 06-August-20			Bond Future	8.34	111.9438	111.9468	111.9438	0.00
09/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2116	2	2	2	0.00
09/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2144	2	2	2	0.00
09/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2088	2	2	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
09/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1977	2	2	2	0.00
09/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1953	2	2	2	0.00
09/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1929	2	2	2	0.00
09/01/2020	R186 On 05-November-20			Bond Future	8.38	114.0372	114.0403	114.0372	0.00
09/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3234	3	3	3	0.00
09/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3203	3	3	3	0.00
09/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2337	2	2	2	3,500.00
09/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5298	5	5	5	0.00
09/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1244	1	1	1	3,500.00
09/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3173	3	3	3	0.00
09/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3984	4	4	4	0.00
09/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1859	2	2	2	0.00
09/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1001	1	1	1	3,500.00
09/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2533	3	3	3	0.00
09/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1878	2	2	2	0.00
09/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1840	2	2	2	0.00
09/01/2020	R197 On 06-February-20			Bond Future	300.90	300.9312	300.8985	300.9312	2,540.00
09/01/2020	R197 On 07-May-20			Bond Future	306.44	306.4722	306.4389	306.4722	0.00
09/01/2020	R197 On 06-August-20			Bond Future	304.48	304.5171	304.4833	304.5171	0.00
09/01/2020	R197 On 05-November-20			Bond Future	310.18	310.2117	310.1774	310.2117	0.00
09/01/2020	R202 On 06-February-20			Bond Future	226.68	226.6970	226.6755	226.6970	8,469.00
09/01/2020	R202 On 07-May-20			Bond Future	230.85	230.8711	230.8491	230.8711	0.00
09/01/2020	R202 On 06-August-20			Bond Future	231.09	231.1160	231.0938	231.1160	0.00
09/01/2020	R202 On 05-November-20			Bond Future	235.42	235.4380	235.4156	235.4380	0.00
09/01/2020	R208 On 06-February-20			Bond Future	6.68	102.5360	102.5346	102.5360	14,955.00
09/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	607	1	1	1	0.00
09/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	585	1	1	1	0.00
09/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	596	1	1	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
09/01/2020	R208 On 07-May-20			Bond Future	6.48	100.9955	100.9940	100.9955	60.00
09/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1435	1	1	1	0.00
09/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1444	1	1	1	0.00
09/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1427	1	1	1	0.00
09/01/2020	R208 On 06-August-20			Bond Future	6.08	102.8578	102.8564	102.8578	0.00
09/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	0	0	0.00
09/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	14	0	0	0	0.00
09/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	0	0	0.00
09/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	340	0	0	0	0.00
09/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	334	0	0	0	0.00
09/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	329	0	0	0	0.00
09/01/2020	R208 On 05-November-20			Bond Future	5.12	101.3717	101.3703	101.3717	0.00
09/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	43	0	0	0	0.00
09/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	41	0	0	0	0.00
09/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	40	0	0	0	0.00
09/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	172	0	0	0	0.00
09/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	175	0	0	0	0.00
09/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	169	0	0	0	0.00
09/01/2020	R209 On 06-February-20			Bond Future	9.83	73.6772	73.6186	73.6772	101,926.00
09/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	259	0	0	0	0.00
09/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	138	0	0	0	7,500.00
09/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	272	0	0	0	0.00
09/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	246	0	0	0	0.00
09/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2343	2	2	2	0.00
09/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2291	2	2	2	0.00
09/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2896	3	3	3	0.00
09/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2239	2	2	2	0.00
09/01/2020	R209 On 07-May-20			Bond Future	9.90	71.8645	71.8048	71.8645	0.00
09/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	901	1	1	1	0.00
09/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	943	1	1	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
09/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	922	1	1	1	0.00
09/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3705	4	4	4	0.00
09/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3660	4	4	4	0.00
09/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3750	4	4	4	0.00
09/01/2020	R209 On 06-August-20			Bond Future	9.97	73.1822	73.1214	73.1822	0.00
09/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
09/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36287	36	36	36	0.00
09/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36395	36	36	36	0.00
09/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36179	36	36	36	0.00
09/01/2020	R209 On 05-November-20			Bond Future	10.03	71.4026	71.3407	71.4026	0.00
09/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3427	3	3	3	0.00
09/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3488	4	3	4	0.00
09/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3457	3	3	3	0.00
09/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3601	4	4	4	0.00
09/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3572	4	4	4	0.00
09/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3631	4	4	4	0.00
09/01/2020	R210 On 06-February-20			Bond Future	188.40	188.4218	188.4032	188.4218	1,721.00
09/01/2020	R210 On 07-May-20			Bond Future	189.24	189.2624	189.2435	189.2624	220.00
09/01/2020	R210 On 06-August-20			Bond Future	192.81	192.8295	192.8103	192.8295	0.00
09/01/2020	R210 On 05-November-20			Bond Future	193.72	193.7351	193.7157	193.7351	0.00
09/01/2020	R212 On 06-February-20			Bond Future	161.54	161.5700	161.5353	161.5700	7,963.00
09/01/2020	R212 On 07-May-20			Bond Future	164.51	164.5450	164.5096	164.5450	0.00
09/01/2020	R212 On 06-August-20			Bond Future	165.33	165.3707	165.3347	165.3707	0.00
09/01/2020	R212 On 05-November-20			Bond Future	168.43	168.4632	168.4267	168.4632	0.00
09/01/2020	R213 On 06-February-20			Bond Future	9.27	87.7212	87.6643	87.7212	24,111.00
09/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	912	1	1	1	0.00
09/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	880	1	1	1	0.00
09/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	849	1	1	1	0.00
09/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	892	1	1	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
09/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	922	1	1	1	0.00
09/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	862	1	1	1	0.00
09/01/2020	R213 On 07-May-20			Bond Future	9.34	85.7630	85.7051	85.7630	0.00
09/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	996	1	1	1	0.00
09/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1017	1	1	1	0.00
09/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1039	1	1	1	0.00
09/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2957	3	3	3	0.00
09/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3037	3	3	3	0.00
09/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2997	3	3	3	0.00
09/01/2020	R213 On 06-August-20			Bond Future	9.40	87.3372	87.2782	87.3372	0.00
09/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2264	2	2	2	0.00
09/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2322	2	2	2	0.00
09/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2293	2	2	2	0.00
09/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2873	3	3	3	0.00
09/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2842	3	3	3	0.00
09/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2903	3	3	3	0.00
09/01/2020	R213 On 05-November-20			Bond Future	9.46	85.4216	85.3615	85.4216	0.00
09/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3577	4	4	4	0.00
09/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3609	4	4	4	0.00
09/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3641	4	4	4	0.00
09/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2798	3	3	3	0.00
09/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2849	3	3	3	0.00
09/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2824	3	3	3	0.00
09/01/2020	R214 On 06-February-20			Bond Future	10.03	72.2377	72.2102	72.2377	19,134.00
09/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	269	0	0	0	0.00
09/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	298	0	0	0	0.00
09/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2724	3	3	3	0.00
09/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	84	0	0	0	1,000.00
09/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	566	1	1	1	1,000.00
09/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	283	0	0	0	0.00
09/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2378	2	2	2	0.00
09/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3569	4	4	4	0.00
09/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2324	2	2	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
09/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1645	2	2	2	0.00
09/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2432	2	2	2	0.00
09/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	268	0	0	0	1,000.00
09/01/2020	R214 On 07-May-20			Bond Future	10.10	70.2520	70.2240	70.2520	0.00
09/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1203	1	1	1	0.00
09/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1228	1	1	1	0.00
09/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	372	0	0	0	1,250.00
09/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1601	2	2	2	1,250.00
09/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4472	5	4	5	0.00
09/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1179	1	1	1	0.00
09/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3505	3	4	3	0.00
09/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2850	3	3	3	0.00
09/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5795	6	6	6	0.00
09/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	1003	1	1	1	1,250.00
09/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3461	3	3	3	0.00
09/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3418	3	3	3	0.00
09/01/2020	R214 On 06-August-20			Bond Future	10.17	71.5400	71.5114	71.5400	0.00
09/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2431	2	2	2	0.00
09/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2461	2	2	2	0.00
09/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2492	3	2	3	0.00
09/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3647	4	4	4	0.00
09/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3717	4	4	4	0.00
09/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3682	4	4	4	0.00
09/01/2020	R214 On 05-November-20			Bond Future	10.24	69.5837	69.5546	69.5837	0.00
09/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3778	4	4	4	0.00
09/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3811	4	4	4	0.00
09/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3746	4	4	4	0.00
09/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3732	4	4	4	0.00
09/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3701	4	4	4	0.00
09/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3671	4	4	4	0.00
09/01/2020	R248 On 06-February-20			Bond Future	10.16	91.0202	90.9446	91.0202	95,182.00
09/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	140	0	0	0	0.00
09/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	122	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	130	0	0	0	0.00
09/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4026	4	4	4	0.00
09/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3867	4	4	4	0.00
09/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3946	4	4	4	0.00
09/01/2020	R248 On 07-May-20			Bond Future	10.23	88.2341	88.1572	88.2341	0.00
09/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	1037	1	1	1	0.00
09/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1091	1	1	1	0.00
09/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1064	1	1	1	0.00
09/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4841	5	5	5	0.00
09/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4901	5	5	5	0.00
09/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4781	5	5	5	0.00
09/01/2020	R248 On 06-August-20			Bond Future	10.30	89.8515	89.7731	89.8515	0.00
09/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	674	1	1	1	20,640.00
09/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3303	3	3	3	0.00
09/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3382	3	3	3	0.00
09/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	403	0	0	0	3,000.00
09/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3342	3	3	3	0.00
09/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4243	4	4	4	0.00
09/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4201	4	4	4	0.00
09/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11990	12	12	12	0.00
09/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9836	10	10	10	0.00
09/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4285	4	4	4	0.00
09/01/2020	R248 On 05-November-20			Bond Future	10.37	87.0973	87.0175	87.0973	0.00
09/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3351	3	3	3	0.00
09/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3317	3	3	3	0.00
09/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3283	3	3	3	0.00
09/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6110	6	6	6	0.00
09/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6160	6	6	6	0.00
09/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6062	6	6	6	0.00