



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/06/2020 TO: 09/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	1386 On 28-February-31			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
09/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	2025 On 06-August-20			Bond Future	138.56	138.5748	138.5553	138.5748	4,976.00
09/06/2020	2025 On 05-November-20			Bond Future	140.10	140.1335	140.1041	140.1335	0.00
09/06/2020	2025 On 04-February-21			Bond Future	140.25	140.2926	140.2510	140.2926	0.00
09/06/2020	2025 On 06-May-21			Bond Future	141.96	142.0252	141.9625	142.0252	0.00
09/06/2020	2029 On 06-August-20			Bond Future	100.20	100.1942	100.2030	100.1942	4,982.00
09/06/2020	2029 On 05-November-20			Bond Future	100.19	100.1847	100.1867	100.1847	0.00
09/06/2020	2029 On 04-February-21			Bond Future	101.38	101.3876	101.3812	101.3876	0.00
09/06/2020	2029 On 06-May-21			Bond Future	101.47	101.4885	101.4673	101.4885	0.00
09/06/2020	2030 On 06-August-20			Bond Future	9.23	93.0961	92.5880	93.0961	106,868.00
09/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1751	2	2	2	0.00
09/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1642	2	2	2	450.00
09/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6892	7	7	7	0.00
09/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	1189	1	1	1	800.00
09/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	415	1	0	1	800.00
09/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1807	2	2	2	0.00
09/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	11015	12	11	12	0.00
09/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	5086	6	5	6	470.00
09/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	8326	9	8	9	470.00
09/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	2795	3	3	3	0.00
09/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4873	5	5	5	0.00
09/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	8569	9	9	9	0.00
09/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	5302	6	5	6	0.00
09/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	4059	4	4	4	450.00
09/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1779	2	2	2	0.00
09/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	12085	13	12	13	0.00
09/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	6014	6	6	6	650.00
09/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	9154	10	9	10	0.00
09/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	578	1	1	1	323.00
09/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	2070	2	2	2	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	5039	5	5	5	0.00
09/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	111	0	0	0	650.00
09/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	147	0	0	0	0.00
09/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2260	2	2	2	2,500.00
09/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	23	0	0	0	650.00
09/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2564	2	3	2	0.00
09/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1694	2	2	2	800.00
09/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	42	0	0	0	0.00
09/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	467	0	0	0	0.00
09/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	693	1	1	1	0.00
09/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2532	2	3	2	0.00
09/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	1066	1	1	1	0.00
09/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	633	1	1	1	0.00
09/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	758	1	1	1	5,850.00
09/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	319	0	0	0	0.00
09/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3422	3	3	3	0.00
09/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	165	0	0	0	0.00
09/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2726	2	3	2	0.00
09/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	5760	5	6	5	0.00
09/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2596	2	3	2	0.00
09/06/2020	2030 On 05-November-20			Bond Future	9.41	94.1215	93.6013	94.1215	0.00
09/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1899	2	2	2	3,000.00
09/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3977	4	4	4	0.00
09/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2330	3	2	3	1,000.00
09/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	997	1	1	1	1,000.00
09/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1654	2	2	2	3,000.00
09/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	3249	4	3	4	0.00
09/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	3279	4	3	4	0.00
09/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	701	1	1	1	3,000.00
09/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5568	6	6	6	0.00
09/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1920	2	2	2	14,160.00
09/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4845	5	5	5	0.00
09/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2817	3	3	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	7080	7	7	7	0.00
09/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1025	1	1	1	14,160.00
09/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1291	1	1	1	15,758.00
09/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2306	3	2	3	15,758.00
09/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6698	7	7	7	0.00
09/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3309	4	3	4	0.00
09/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3393	3	3	3	0.00
09/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4544	4	5	4	0.00
09/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5172	5	5	5	0.00
09/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1284	1	1	1	3,000.00
09/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6548	6	7	6	0.00
09/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1430	1	1	1	15,758.00
09/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5690	5	6	5	0.00
09/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3883	4	4	4	0.00
09/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	7338	7	7	7	0.00
09/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2338	2	2	2	14,160.00
09/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3447	3	3	3	0.00
09/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1965	2	2	2	1,000.00
09/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3420	3	3	3	0.00
09/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	8656	8	9	8	0.00
09/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4510	4	5	4	0.00
09/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2866	3	3	3	3,000.00
09/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7435	7	7	7	0.00
09/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5210	5	5	5	0.00
09/06/2020	2030 On 04-February-21			Bond Future	9.60	91.2249	90.6906	91.2249	0.00
09/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1189	1	1	1	1,000.00
09/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2703	3	3	3	0.00
09/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2587	3	3	3	1,000.00
09/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1175	1	1	1	800.00
09/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2680	3	3	3	0.00
09/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2656	3	3	3	0.00
09/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	2027	2	2	2	800.00
09/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5811	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2577	2	3	2	1,800.00
09/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	6282	6	6	6	0.00
09/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5326	5	5	5	0.00
09/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	8438	8	8	8	0.00
09/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5188	5	5	5	0.00
09/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5222	5	5	5	0.00
09/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5154	5	5	5	0.00
09/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	8391	8	8	8	0.00
09/06/2020	2030 On 06-May-21			Bond Future	9.80	92.3321	91.7778	92.3321	0.00
09/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7499	8	7	8	0.00
09/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2962	3	3	3	0.00
09/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10747	11	11	11	0.00
09/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10783	11	11	11	0.00
09/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	1043	1	1	1	700.00
09/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4972	5	5	5	0.00
09/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	5341	6	5	6	0.00
09/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	3118	3	3	3	0.00
09/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10820	11	11	11	0.00
09/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1281	1	1	1	0.00
09/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11642	11	12	11	0.00
09/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4343	4	4	4	700.00
09/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6323	6	6	6	700.00
09/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6562	6	7	6	0.00
09/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1302	1	1	1	0.00
09/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1291	1	1	1	0.00
09/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4074	4	4	4	0.00
09/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2635	2	3	2	0.00
09/06/2020	2032 On 06-August-20			Bond Future	10.16	90.8176	90.1644	90.8176	99,431.00
09/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1695	2	2	2	0.00
09/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	750	1	1	1	0.00
09/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	766	1	1	1	0.00
09/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	152	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	527	1	1	1	800.00
09/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	782	1	1	1	0.00
09/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	5127	5	5	5	0.00
09/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	5227	5	5	5	0.00
09/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	9105	9	9	9	0.00
09/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	6063	6	6	6	0.00
09/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	5177	5	5	5	0.00
09/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3218	3	3	3	800.00
09/06/2020	2032 On 05-November-20			Bond Future	10.36	87.6717	87.0052	87.6717	0.00
09/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2147	2	2	2	0.00
09/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6314	7	6	7	0.00
09/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5992	6	6	6	0.00
09/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	965	1	1	1	3,000.00
09/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1821	2	2	2	3,000.00
09/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1490	2	1	2	1,000.00
09/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2170	2	2	2	0.00
09/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	762	1	1	1	1,000.00
09/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2125	2	2	2	0.00
09/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5850	5	6	5	0.00
09/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	8856	8	9	8	0.00
09/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	9803	9	10	9	0.00
09/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2157	2	2	2	1,000.00
09/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7202	7	7	7	0.00
09/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6436	6	6	6	0.00
09/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5769	5	6	5	0.00
09/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5810	5	6	5	0.00
09/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2338	2	2	2	3,000.00
09/06/2020	2032 On 04-February-21			Bond Future	10.56	88.7046	88.0228	88.7046	0.00
09/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	823	1	1	1	800.00
09/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	2023	2	2	2	0.00
09/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1452	2	1	2	800.00
09/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	2062	2	2	2	0.00
09/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5262	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	2043	2	2	2	0.00
09/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	7752	7	8	7	0.00
09/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	7709	7	8	7	0.00
09/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	9280	9	9	9	0.00
09/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3802	4	4	4	800.00
09/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	7796	7	8	7	0.00
09/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	11988	11	12	11	0.00
09/06/2020	2032 On 06-May-21			Bond Future	10.78	85.6333	84.9304	85.6333	0.00
09/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9447	10	9	10	0.00
09/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9481	10	9	10	0.00
09/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9414	10	9	10	0.00
09/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2423	2	2	2	0.00
09/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2407	2	2	2	0.00
09/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2391	2	2	2	0.00
09/06/2020	2033 On 06-August-20			Bond Future	96.59	96.4759	96.5893	96.4759	12,178.00
09/06/2020	2033 On 05-November-20			Bond Future	96.46	96.3497	96.4576	96.3497	0.00
09/06/2020	2033 On 04-February-21			Bond Future	97.61	97.5064	97.6076	97.5064	0.00
09/06/2020	2033 On 06-May-21			Bond Future	97.57	97.4819	97.5700	97.4819	0.00
09/06/2020	2037 On 06-August-20			Bond Future	11.11	81.4985	80.7563	81.4985	87,063.00
09/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	284	0	0	0	0.00
09/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	277	0	0	0	0.00
09/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	290	0	0	0	0.00
09/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8826	8	9	8	0.00
09/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8758	8	9	8	0.00
09/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8691	8	9	8	0.00
09/06/2020	2037 On 05-November-20			Bond Future	11.31	82.3963	81.6404	82.3963	0.00
09/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1399	2	1	2	0.00
09/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1364	2	1	2	0.00
09/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1381	2	1	2	0.00
09/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	8917	8	9	8	0.00
09/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	8811	8	9	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
09/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	8864	8	9	8	0.00
09/06/2020	2037 On 04-February-21			Bond Future	11.53	79.1116	78.3398	79.1116	0.00
09/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6493	7	6	7	300.00
09/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	958	1	1	1	72.00
09/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	12719	13	13	13	0.00
09/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	3068	3	3	3	0.00
09/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1971	2	2	2	0.00
09/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1820	2	2	2	0.00
09/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	6244	7	6	7	0.00
09/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1838	2	2	2	0.00
09/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	2233	2	2	2	240.00
09/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1857	2	2	2	0.00
09/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	9830	9	10	9	0.00
09/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4046	4	4	4	240.00
09/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	8901	8	9	8	0.00
09/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	9932	9	10	9	0.00
09/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1058	1	1	1	300.00
09/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	7280	7	7	7	72.00
09/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	9529	9	10	9	72.00
09/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	9881	9	10	9	0.00
09/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	13552	13	14	13	0.00
09/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3895	4	4	4	0.00
09/06/2020	2037 On 06-May-21			Bond Future	11.75	80.0723	79.2794	80.0723	0.00
09/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	8029	9	8	9	0.00
09/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	8059	9	8	9	0.00
09/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	8089	9	8	9	0.00
09/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	4226	4	4	4	0.00
09/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	4203	4	4	4	0.00
09/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	4250	4	4	4	0.00
09/06/2020	2038 On 06-August-20			Bond Future	107.44	107.4261	107.4371	107.4261	10,496.00
09/06/2020	2038 On 05-November-20			Bond Future	108.64	108.6346	108.6382	108.6346	0.00
09/06/2020	2038 On 04-February-21			Bond Future	108.22	108.2253	108.2198	108.2253	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
09/06/2020	2038 On 06-May-21			Bond Future	109.54	109.5622	109.5407	109.5622	0.00
09/06/2020	2040 On 06-August-20			Bond Future	11.31	83.1286	82.2456	83.1286	52,240.00
09/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	242	0	0	0	0.00
09/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	248	0	0	0	0.00
09/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	254	0	0	0	0.00
09/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1455	2	1	2	0.00
09/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2633	3	3	3	0.00
09/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	72	0	0	0	800.00
09/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	273	0	0	0	800.00
09/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1316	2	1	2	0.00
09/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	9258	8	9	8	0.00
09/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	13123	12	13	12	0.00
09/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4912	4	5	4	800.00
09/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	9548	9	10	9	0.00
09/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4625	4	5	4	12,538.00
09/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2981	3	3	3	517.00
09/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	9621	9	10	9	0.00
09/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	9475	9	9	9	0.00
09/06/2020	2040 On 05-November-20			Bond Future	11.52	84.0445	83.1460	84.0445	0.00
09/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	594	1	1	1	2,000.00
09/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	424	1	0	1	2,000.00
09/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	856	1	1	1	2,230.00
09/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1324	2	1	2	0.00
09/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1203	1	1	1	2,000.00
09/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2899	3	3	3	2,230.00
09/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	5148	6	5	6	0.00
09/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1342	2	1	2	0.00
09/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	4434	5	4	5	0.00
09/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1360	2	1	2	0.00
09/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4547	4	5	4	2,000.00
09/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9796	9	10	9	0.00
09/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9739	9	10	9	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
09/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	15368	15	15	15	0.00
09/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	11710	11	12	11	0.00
09/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3982	4	4	4	2,000.00
09/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	6357	6	6	6	0.00
09/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	10266	10	10	10	0.00
09/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	9854	9	10	9	0.00
09/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	13622	13	14	13	0.00
09/06/2020	2040 On 04-February-21			Bond Future	11.73	80.5288	79.6128	80.5288	0.00
09/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1240	1	1	1	800.00
09/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	5234	6	5	6	0.00
09/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1767	2	2	2	0.00
09/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	655	1	1	1	500.00
09/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	720	1	1	1	800.00
09/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1786	2	2	2	0.00
09/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1467	2	1	2	500.00
09/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	4680	5	5	5	0.00
09/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1748	2	2	2	0.00
09/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	10858	10	11	10	0.00
09/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5701	5	6	5	500.00
09/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	11784	11	12	11	0.00
09/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	16987	16	17	16	0.00
09/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	16380	16	16	16	0.00
09/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	12867	12	13	12	0.00
09/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	10747	10	11	10	0.00
09/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	10803	10	11	10	0.00
09/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	5179	5	5	5	800.00
09/06/2020	2040 On 06-May-21			Bond Future	11.95	81.5069	80.5677	81.5069	0.00
09/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	7759	8	8	8	0.00
09/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	7794	8	8	8	0.00
09/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	7723	8	8	8	0.00
09/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4957	5	5	5	0.00
09/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4935	5	5	5	0.00
09/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4913	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
09/06/2020	2044 On 06-August-20			Bond Future	11.35	79.8900	79.0736	79.8900	78,484.00
09/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	33	0	0	0	602.00
09/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	147	0	0	0	0.00
09/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	155	0	0	0	0.00
09/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	200	0	0	0	602.00
09/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	9	0	0	0	140.00
09/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	84	0	0	0	140.00
09/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1582	2	2	2	0.00
09/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	151	0	0	0	0.00
09/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	2013	2	2	2	0.00
09/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	18694	18	19	18	0.00
09/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	12898	12	13	12	0.00
09/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	11112	10	11	10	0.00
09/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	11191	10	11	10	0.00
09/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	4483	4	4	4	140.00
09/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3793	3	4	3	602.00
09/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	11271	11	11	11	0.00
09/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	15483	15	15	15	0.00
09/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	10335	10	10	10	0.00
09/06/2020	2044 On 05-November-20			Bond Future	11.55	80.7702	79.9393	80.7702	0.00
09/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	559	1	1	1	1,815.00
09/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	781	1	1	1	0.00
09/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3890	4	4	4	0.00
09/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1286	1	1	1	0.00
09/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1322	2	1	2	0.00
09/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	4048	4	4	4	0.00
09/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	792	1	1	1	568.00
09/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	846	1	1	1	1,815.00
09/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1304	2	1	2	0.00
09/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	868	1	1	1	525.00
09/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	310	0	0	0	525.00
09/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	3258	4	3	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
09/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	135	0	0	0	1,815.00
09/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2949	3	3	3	0.00
09/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	286	0	0	0	568.00
09/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	9729	9	10	9	0.00
09/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	11800	11	12	11	0.00
09/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5785	5	6	5	1,815.00
09/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4832	4	5	4	1,815.00
09/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	21425	21	21	21	0.00
09/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	11940	11	12	11	0.00
09/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	17213	16	17	16	0.00
09/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	9788	9	10	9	0.00
09/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	17640	17	18	17	0.00
09/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	12363	12	12	12	0.00
09/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	14141	13	14	13	0.00
09/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	6234	6	6	6	525.00
09/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	9847	9	10	9	0.00
09/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	5004	5	5	5	568.00
09/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	12292	12	12	12	0.00
09/06/2020	2044 On 04-February-21			Bond Future	11.76	77.3411	76.4937	77.3411	0.00
09/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1631	2	2	2	0.00
09/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1668	2	2	2	0.00
09/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1525	2	2	2	0.00
09/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	775	1	1	1	405.00
09/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1650	2	2	2	0.00
09/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1177	1	1	1	0.00
09/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2659	3	3	3	0.00
09/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	11354	11	11	11	0.00
09/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	11770	11	12	11	405.00
09/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	16152	15	16	15	0.00
09/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	8802	8	9	8	405.00
09/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	11413	11	11	11	0.00
09/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	13401	13	13	13	0.00
09/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	11295	11	11	11	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
09/06/2020	2044 On 06-May-21			Bond Future	11.97	78.2805	77.4113	78.2805	0.00
09/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	7808	8	8	8	0.00
09/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	7773	8	8	8	0.00
09/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	7738	8	8	8	0.00
09/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4994	5	5	5	0.00
09/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	5016	5	5	5	0.00
09/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4972	5	5	5	0.00
09/06/2020	2046 On 06-August-20			Bond Future	97.08	97.4054	97.0846	97.4054	15,969.00
09/06/2020	2046 On 05-November-20			Bond Future	96.38	96.7156	96.3845	96.7156	0.00
09/06/2020	2046 On 04-February-21			Bond Future	97.53	97.8772	97.5339	97.8772	0.00
09/06/2020	2046 On 06-May-21			Bond Future	96.92	97.2776	96.9159	97.2776	0.00
09/06/2020	2050 On 06-August-20			Bond Future	97.88	98.2327	97.8762	98.2327	16,793.00
09/06/2020	2050 On 05-November-20			Bond Future	98.97	99.3376	98.9701	99.3376	0.00
09/06/2020	2050 On 04-February-21			Bond Future	98.24	98.6206	98.2404	98.6206	0.00
09/06/2020	2050 On 06-May-21			Bond Future	99.44	99.8388	99.4395	99.8388	0.00
09/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	AL37 On 06-August-20			Index Future	728.76	730.7240	728.7610	730.7240	0.00
09/06/2020	AL37 On 05-November-20			Index Future	736.80	738.8350	736.8000	738.8350	0.00
09/06/2020	AL37 On 04-February-21			Index Future	745.40	747.5210	745.4000	747.5210	0.00
09/06/2020	AL37 On 06-May-21			Index Future	754.31	756.5690	754.3130	756.5690	0.00
09/06/2020	AL7T On 06-August-20			Index Future	808.10	812.9260	808.1020	812.9260	0.00
09/06/2020	AL7T On 05-November-20			Index Future	817.02	821.9510	817.0160	821.9510	0.00
09/06/2020	AL7T On 04-February-21			Index Future	826.55	831.6130	826.5520	831.6130	0.00
09/06/2020	AL7T On 06-May-21			Index Future	836.44	841.6790	836.4360	841.6790	0.00
09/06/2020	ALBI On 06-August-20			Index Future	705.30	710.0290	705.2960	710.0290	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	ALBI On 05-November-20			Index Future	713.08	717.9110	713.0770	717.9110	0.00
09/06/2020	ALBI On 04-February-21			Index Future	721.40	726.3500	721.3990	726.3500	0.00
09/06/2020	ALBI On 06-May-21			Index Future	730.03	735.1420	730.0260	735.1420	0.00
09/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	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
09/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2020	ES33 On 06-August-20			Bond Future	11.91	74.8308	74.1789	74.8308	350.00
09/06/2020	ES33 On 05-November-20			Bond Future	12.16	71.8792	71.2151	71.8792	0.00
09/06/2020	ES33 On 04-February-21			Bond Future	12.43	72.7260	72.0480	72.7260	0.00
09/06/2020	ES33 On 06-May-21			Bond Future	12.70	69.8303	69.1337	69.8303	0.00
09/06/2020	ES42 On 06-August-20			Bond Future	12.38	74.1887	73.4442	74.1887	4,919.00
09/06/2020	ES42 On 05-November-20			Bond Future	12.64	70.7468	69.9891	70.7468	0.00
09/06/2020	ES42 On 04-February-21			Bond Future	12.89	71.5811	70.8084	71.5811	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
09/06/2020	ES42 On 06-May-21			Bond Future	13.16	68.1906	67.3981	68.1906	0.00
09/06/2020	GOVI On 06-August-20			GOVI	697.55	702.1420	697.5520	702.1420	1,032.00
09/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	305780	26	31	26	0.00
09/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	305680	26	31	26	0.00
09/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	305880	26	31	26	0.00
09/06/2020	GOVI On 05-November-20			GOVI	705.25	709.9360	705.2470	709.9360	0.00
09/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	326030	28	33	28	0.00
09/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	325830	28	33	28	0.00
09/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	325930	28	33	28	0.00
09/06/2020	GOVI On 04-February-21			GOVI	713.48	718.2820	713.4780	718.2820	0.00
09/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	374620	33	37	33	0.00
09/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	374720	33	37	33	0.00
09/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	374820	33	37	33	0.00
09/06/2020	GOVI On 06-May-21			GOVI	722.01	726.9760	722.0100	726.9760	0.00
09/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	433400	48	43	48	0.00
09/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	433200	48	43	48	0.00
09/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	433300	48	43	48	0.00
09/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2020	IGOV On 06-August-20			Index Future	255.88	255.8880	255.8770	255.8880	1,132.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	IGOV On 05-November-20			Index Future	258.76	258.7910	258.7630	258.7910	47.00
09/06/2020	IGOV On 04-February-21			Index Future	261.85	261.8950	261.8450	261.8950	0.00
09/06/2020	IGOV On 06-May-21			Index Future	265.04	265.1270	265.0380	265.1270	0.00
09/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
09/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
09/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0700	94.0800	94.0700	0.00
09/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.36	92.3400	92.3600	92.3400	0.00
09/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.60	90.5600	90.6000	90.5600	0.00
09/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.67	89.6300	89.6700	89.6300	0.00
09/06/2020	IS05 On 21-December-21			Interest Rate Swap	91.07	91.0100	91.0700	91.0100	51.00
09/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.61	90.5400	90.6100	90.5400	0.00
09/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.86	90.7800	90.8600	90.7800	0.00
09/06/2020	IS05 On 20-September-22			Interest Rate Swap	94.19	94.0800	94.1900	94.0800	0.00
09/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.93	94.8000	94.9300	94.8000	0.00
09/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.63	87.4500	87.6300	87.4500	0.00
09/06/2020	IS05 On 20-June-23			Interest Rate Swap	93.40	93.2100	93.4000	93.2100	0.00
09/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/06/2020	IS10 On 17-December-25			Interest Rate Swap	83.49	83.1100	83.4900	83.1100	0.00
09/06/2020	IS10 On 16-March-26			Interest Rate Swap	80.27	79.8400	80.2700	79.8400	0.00
09/06/2020	IS10 On 15-June-26			Interest Rate Swap	78.92	78.4700	78.9200	78.4700	0.00
09/06/2020	IS10 On 21-September-26			Interest Rate Swap	81.17	80.7400	81.1700	80.7400	0.00
09/06/2020	IS10 On 21-December-26			Interest Rate Swap	85.38	84.9900	85.3800	84.9900	0.00
09/06/2020	IS10 On 15-March-27			Interest Rate Swap	84.13	83.7700	84.1300	83.7700	0.00
09/06/2020	IS10 On 21-June-27			Interest Rate Swap	86.39	86.0300	86.3900	86.0300	0.00
09/06/2020	IS10 On 20-September-27			Interest Rate Swap	92.29	91.8900	92.2900	91.8900	0.00
09/06/2020	IS10 On 20-December-27			Interest Rate Swap	92.83	92.3600	92.8300	92.3600	0.00
09/06/2020	IS10 On 22-March-28			Interest Rate Swap	86.10	85.5500	86.1000	85.5500	0.00
09/06/2020	IS10 On 20-June-28			Interest Rate Swap	93.94	93.3600	93.9400	93.3600	0.00
09/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
09/06/2020	R023 On 06-August-20			Bond Future	5.19	109.5250	109.5250	109.5250	26,872.00
09/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4932	5	5	5	0.00
09/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4979	5	5	5	0.00
09/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4955	5	5	5	0.00
09/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	0	0	0	0.00
09/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	1	0	0	0	0.00
09/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	1	0	0	0	0.00
09/06/2020	R023 On 05-November-20			Bond Future	5.27	106.8224	106.8150	106.8224	0.00
09/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4730	5	5	5	0.00
09/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4710	5	5	5	0.00
09/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4751	5	5	5	0.00
09/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	22	0	0	0	0.00
09/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	22	0	0	0	0.00
09/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	21	0	0	0	0.00
09/06/2020	R023 On 04-February-21			Bond Future	5.35	108.0801	108.0635	108.0801	0.00
09/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2232	2	2	2	0.00
09/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2262	2	2	2	0.00
09/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2247	2	2	2	0.00
09/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	339	0	0	0	0.00
09/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	344	0	0	0	0.00
09/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	335	0	0	0	0.00
09/06/2020	R023 On 06-May-21			Bond Future	5.43	105.4791	105.4467	105.4791	0.00
09/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3737	4	4	4	0.00
09/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3767	4	4	4	0.00
09/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3752	4	4	4	0.00
09/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	103	0	0	0	0.00
09/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	101	0	0	0	0.00
09/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	104	0	0	0	0.00
09/06/2020	R035 On 06-August-20			Bond Future	10.86	90.5370	89.6474	90.5370	100,525.00
09/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	518	1	1	1	0.00
09/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	59	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	45	0	0	0	24,761.00
09/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	282	0	0	0	500.00
09/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	530	1	1	1	0.00
09/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1478	2	1	2	0.00
09/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	506	1	1	1	0.00
09/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	20	0	0	0	3,000.00
09/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	15363	14	15	14	0.00
09/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6824	6	7	6	0.00
09/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	6943	6	7	6	0.00
09/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	13367	13	13	13	0.00
09/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6883	6	7	6	0.00
09/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	4153	4	4	4	500.00
09/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	8466	8	8	8	0.00
09/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12668	12	13	12	0.00
09/06/2020	R035 On 05-November-20			Bond Future	11.07	87.0583	86.1529	87.0583	0.00
09/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	2159	2	2	2	0.00
09/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	2182	3	2	3	0.00
09/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	2137	2	2	2	0.00
09/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	7016	6	7	6	0.00
09/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6970	6	7	6	0.00
09/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6925	6	7	6	0.00
09/06/2020	R035 On 04-February-21			Bond Future	11.29	88.0836	87.1603	88.0836	0.00
09/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1783	2	2	2	0.00
09/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1936	2	2	2	0.00
09/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1765	2	2	2	0.00
09/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4436	5	4	5	0.00
09/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1746	2	2	2	0.00
09/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	9822	9	10	9	0.00
09/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	5335	5	5	5	650.00
09/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	9873	9	10	9	0.00
09/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	9369	9	9	9	650.00
09/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	9771	9	10	9	0.00
09/06/2020	R035 On 06-May-21			Bond Future	11.51	84.6729	83.7259	84.6729	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
09/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	8523	9	9	9	0.00
09/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8587	9	9	9	0.00
09/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2533	3	3	3	793.00
09/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	7490	8	7	8	0.00
09/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	5202	6	5	6	0.00
09/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8555	9	9	9	0.00
09/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	6308	6	6	6	793.00
09/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4528	4	5	4	793.00
09/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3723	3	4	3	0.00
09/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10545	10	11	10	0.00
09/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3745	3	4	3	0.00
09/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3701	3	4	3	0.00
09/06/2020	R186 On 06-August-20			Bond Future	7.72	115.5494	115.2224	115.5494	74,559.00
09/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3969	4	4	4	0.00
09/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	1023	1	1	1	2,500.00
09/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6739	7	7	7	900.00
09/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2550	3	3	3	900.00
09/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3483	4	3	4	0.00
09/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	4010	4	4	4	0.00
09/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3928	4	4	4	0.00
09/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	566	1	1	1	0.00
09/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2499	2	2	2	2,500.00
09/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	1070	1	1	1	0.00
09/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	691	1	1	1	0.00
09/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	545	0	1	0	0.00
09/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	555	0	1	0	0.00
09/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	129	0	0	0	0.00
09/06/2020	R186 On 05-November-20			Bond Future	7.90	116.8206	116.4820	116.8206	0.00
09/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	853	1	1	1	1,200.00
09/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	5063	5	5	5	0.00
09/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	5029	5	5	5	0.00
09/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2909	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4994	5	5	5	0.00
09/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2468	3	2	3	3,500.00
09/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3974	4	4	4	3,500.00
09/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7302	8	7	8	0.00
09/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1729	2	2	2	0.00
09/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	563	1	1	1	3,500.00
09/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1242	1	1	1	0.00
09/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2766	3	3	3	0.00
09/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1257	1	1	1	0.00
09/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2385	2	2	2	0.00
09/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1227	1	1	1	0.00
09/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5594	5	6	5	0.00
09/06/2020	R186 On 04-February-21			Bond Future	8.08	112.9124	112.5602	112.9124	0.00
09/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3188	3	3	3	0.00
09/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3215	3	3	3	0.00
09/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3243	3	3	3	0.00
09/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2810	3	3	3	0.00
09/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2789	3	3	3	0.00
09/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2832	3	3	3	0.00
09/06/2020	R186 On 06-May-21			Bond Future	8.27	114.2820	113.9087	114.2820	0.00
09/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11477	12	11	12	0.00
09/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11441	12	11	12	0.00
09/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11405	12	11	12	0.00
09/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	460	0	0	0	0.00
09/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	465	0	0	0	0.00
09/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	455	0	0	0	0.00
09/06/2020	R197 On 06-August-20			Bond Future	307.48	307.4663	307.4824	307.4663	2,549.00
09/06/2020	R197 On 05-November-20			Bond Future	310.92	310.9236	310.9186	310.9236	0.00
09/06/2020	R197 On 04-February-21			Bond Future	306.69	306.7207	306.6897	306.7207	0.00
09/06/2020	R197 On 06-May-21			Bond Future	310.43	310.5097	310.4331	310.5097	0.00
09/06/2020	R202 On 06-August-20			Bond Future	215.51	214.7011	215.5114	214.7011	7,794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2020	R202 On 05-November-20			Bond Future	217.92	217.1151	217.9199	217.1151	0.00
09/06/2020	R202 On 04-February-21			Bond Future	216.30	215.5066	216.3026	215.5066	0.00
09/06/2020	R202 On 06-May-21			Bond Future	218.94	218.1682	218.9422	218.1682	0.00
09/06/2020	R208 On 06-August-20			Bond Future	3.35	104.5881	104.5838	104.5881	23,391.00
09/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1390	1	1	1	0.00
09/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1397	1	1	1	0.00
09/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1384	1	1	1	0.00
09/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
09/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
09/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
09/06/2020	R208 On 05-November-20			Bond Future	2.63	102.3474	102.3358	102.3474	0.00
09/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	839	1	1	1	0.00
09/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	835	1	1	1	0.00
09/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	831	1	1	1	0.00
09/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
09/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
09/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
09/06/2020	R209 On 06-August-20			Bond Future	10.79	69.0375	68.3323	69.0375	62,527.00
09/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
09/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
09/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
09/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	41092	40	41	40	0.00
09/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	41201	40	41	40	0.00
09/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	40984	40	41	40	0.00
09/06/2020	R209 On 05-November-20			Bond Future	10.98	66.6569	65.9393	66.6569	0.00
09/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1579	2	2	2	0.00
09/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1613	2	2	2	0.00
09/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1596	2	2	2	0.00
09/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	7141	7	7	7	0.00
09/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	7098	7	7	7	0.00
09/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	7185	7	7	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
09/06/2020	R209 On 04-February-21			Bond Future	11.17	67.4422	66.7105	67.4422	0.00
09/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1957	2	2	2	0.00
09/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1975	2	2	2	0.00
09/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1939	2	2	2	0.00
09/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	7939	7	8	7	0.00
09/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	7897	7	8	7	0.00
09/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	7855	7	8	7	0.00
09/06/2020	R209 On 06-May-21			Bond Future	11.36	65.1184	64.3681	65.1184	0.00
09/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7586	8	8	8	0.00
09/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	7641	8	8	8	0.00
09/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7614	8	8	8	0.00
09/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3404	3	3	3	0.00
09/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3365	3	3	3	0.00
09/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3385	3	3	3	0.00
09/06/2020	R210 On 06-August-20			Bond Future	187.23	187.2115	187.2274	187.2115	1,929.00
09/06/2020	R210 On 05-November-20			Bond Future	186.61	186.6104	186.6136	186.6104	0.00
09/06/2020	R210 On 04-February-21			Bond Future	188.84	188.8512	188.8388	188.8512	0.00
09/06/2020	R210 On 06-May-21			Bond Future	188.40	188.4420	188.4017	188.4420	0.00
09/06/2020	R212 On 06-August-20			Bond Future	166.23	166.2225	166.2294	166.2225	6,744.00
09/06/2020	R212 On 05-November-20			Bond Future	168.09	168.0923	168.0877	168.0923	0.00
09/06/2020	R212 On 04-February-21			Bond Future	167.77	167.7895	167.7707	167.7895	0.00
09/06/2020	R212 On 06-May-21			Bond Future	169.82	169.8620	169.8182	169.8620	0.00
09/06/2020	R213 On 06-August-20			Bond Future	9.72	85.9503	85.4291	85.9503	17,331.00
09/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	1155	1	1	1	0.00
09/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	1195	1	1	1	0.00
09/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	1175	1	1	1	0.00
09/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3625	3	4	3	0.00
09/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3586	3	4	3	0.00
09/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3664	3	4	3	0.00
09/06/2020	R213 On 05-November-20			Bond Future	9.91	83.3665	82.8338	83.3665	0.00
09/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2591	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
09/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2616	3	3	3	0.00
09/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2641	3	3	3	0.00
09/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4326	4	4	4	0.00
09/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4391	4	4	4	0.00
09/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4359	4	4	4	0.00
09/06/2020	R213 On 04-February-21			Bond Future	10.11	84.3481	83.8021	84.3481	0.00
09/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2276	2	2	2	0.00
09/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2255	2	2	2	0.00
09/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2235	2	2	2	0.00
09/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	6186	6	6	6	0.00
09/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	6223	6	6	6	0.00
09/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6149	6	6	6	0.00
09/06/2020	R213 On 06-May-21			Bond Future	10.30	81.8381	81.2734	81.8381	0.00
09/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9638	10	10	10	0.00
09/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9671	10	10	10	0.00
09/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9605	10	10	10	0.00
09/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1804	2	2	2	0.00
09/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1791	2	2	2	0.00
09/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1778	2	2	2	0.00
09/06/2020	R214 On 06-August-20			Bond Future	11.14	66.4567	65.7201	66.4567	21,227.00
09/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	386	1	0	1	0.00
09/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	401	1	0	1	0.00
09/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	393	1	0	1	0.00
09/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	7483	7	7	7	0.00
09/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	7366	7	7	7	0.00
09/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	7424	7	7	7	0.00
09/06/2020	R214 On 05-November-20			Bond Future	11.33	63.9106	63.1615	63.9106	0.00
09/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1492	2	1	2	0.00
09/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1476	2	1	2	0.00
09/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1509	2	2	2	0.00
09/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7855	7	8	7	0.00
09/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7808	7	8	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
09/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7761	7	8	7	0.00
09/06/2020	R214 On 04-February-21			Bond Future	11.53	64.6633	63.9000	64.6633	0.00
09/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1836	2	2	2	0.00
09/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1870	2	2	2	0.00
09/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1853	2	2	2	0.00
09/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	8760	8	9	8	0.00
09/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8715	8	9	8	0.00
09/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	8805	8	9	8	0.00
09/06/2020	R214 On 06-May-21			Bond Future	11.72	62.1672	61.3854	62.1672	0.00
09/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6951	7	7	7	0.00
09/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	6926	7	7	7	0.00
09/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	6901	7	7	7	0.00
09/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	4259	4	4	4	0.00
09/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	4281	4	4	4	0.00
09/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	4237	4	4	4	0.00
09/06/2020	R248 On 06-August-20			Bond Future	11.33	83.1339	82.2315	83.1339	86,338.00
09/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	338	0	0	0	0.00
09/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	22	0	0	0	20,640.00
09/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	4984	6	5	6	0.00
09/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	2274	3	2	3	0.00
09/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1443	2	1	2	640.00
09/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	354	0	0	0	0.00
09/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4765	5	5	5	470.00
09/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	9087	10	9	10	814.00
09/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	513	1	1	1	640.00
09/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	8	0	0	0	3,000.00
09/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	2121	3	2	3	470.00
09/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6756	8	7	8	814.00
09/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	346	0	0	0	0.00
09/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8812	8	9	8	0.00
09/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	947	1	1	1	0.00
09/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3712	3	4	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
09/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	8739	8	9	8	0.00
09/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1699	1	2	1	0.00
09/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	437	0	0	0	0.00
09/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1603	1	2	1	0.00
09/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	19162	18	19	18	0.00
09/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	16749	16	17	16	0.00
09/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4825	4	5	4	0.00
09/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3515	3	4	3	0.00
09/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8886	8	9	8	0.00
09/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	7697	7	8	7	0.00
09/06/2020	R248 On 05-November-20			Bond Future	11.53	79.6368	78.7189	79.6368	0.00
09/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2917	3	3	3	800.00
09/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	830	1	1	1	800.00
09/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	886	1	1	1	0.00
09/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	872	1	1	1	0.00
09/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	858	1	1	1	0.00
09/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	11964	11	12	11	0.00
09/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	12033	11	12	11	0.00
09/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	11895	11	12	11	0.00
09/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	12173	11	12	11	0.00
09/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6531	6	7	6	0.00
09/06/2020	R248 On 04-February-21			Bond Future	11.73	80.5748	79.6394	80.5748	0.00
09/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1854	2	2	2	0.00
09/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1874	2	2	2	0.00
09/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1894	2	2	2	0.00
09/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	10694	10	11	10	0.00
09/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	10808	10	11	10	0.00
09/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	10751	10	11	10	0.00
09/06/2020	R248 On 06-May-21			Bond Future	11.94	77.1363	76.1781	77.1363	0.00
09/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	7555	8	8	8	0.00
09/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	7625	8	8	8	0.00
09/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	7590	8	8	8	0.00
09/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	5117	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
09/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	5094	5	5	5	0.00
09/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	5140	5	5	5	0.00