



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: 06/08/2020 TO: 06/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	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
06/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	2025 On 06-August-20			Bond Future	137.77	138.1916	137.7731	138.1916	0.00
06/08/2020	2025 On 05-November-20			Bond Future	139.81	139.5652	139.8110	139.5652	3,967.00
06/08/2020	2025 On 04-February-21			Bond Future	139.82	139.5678	139.8157	139.5678	0.00
06/08/2020	2025 On 06-May-21			Bond Future	141.35	141.1018	141.3523	141.1018	0.00
06/08/2020	2025 On 05-August-21			Bond Future	141.31	141.0565	141.3098	141.0565	0.00
06/08/2020	2029 On 06-August-20			Bond Future	97.78	98.3781	97.7805	98.3781	0.00
06/08/2020	2029 On 05-November-20			Bond Future	97.63	98.2333	97.6330	98.2333	5,012.00
06/08/2020	2029 On 04-February-21			Bond Future	98.69	99.2949	98.6878	99.2949	0.00
06/08/2020	2029 On 06-May-21			Bond Future	98.64	99.2492	98.6352	99.2492	0.00
06/08/2020	2029 On 05-August-21			Bond Future	99.67	100.2915	99.6712	100.2915	0.00
06/08/2020	2030 On 06-August-20			Bond Future	9.25	92.2926	92.4827	92.2926	0.00
06/08/2020	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.05	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	10.40	Call	Bond Future	6468	6	6	6	0.00
06/08/2020	2030 On 06-August-20	8.86	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.11	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	11.25	Call	Bond Future	10868	11	11	11	0.00
06/08/2020	2030 On 06-August-20	10.00	Call	Bond Future	4288	4	4	4	0.00
06/08/2020	2030 On 06-August-20	10.70	Call	Bond Future	8056	8	8	8	0.00
06/08/2020	2030 On 06-August-20	9.42	Call	Bond Future	996	1	1	1	0.00
06/08/2020	2030 On 06-August-20	9.95	Call	Bond Future	4010	4	4	4	0.00
06/08/2020	2030 On 06-August-20	10.75	Call	Bond Future	8317	8	8	8	0.00
06/08/2020	2030 On 06-August-20	10.05	Call	Bond Future	4564	4	5	4	0.00
06/08/2020	2030 On 06-August-20	9.75	Call	Bond Future	2888	3	3	3	0.00
06/08/2020	2030 On 06-August-20	9.10	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	11.47	Call	Bond Future	11957	12	12	12	0.00
06/08/2020	2030 On 06-August-20	10.21	Call	Bond Future	5441	5	5	5	0.00
06/08/2020	2030 On 06-August-20	10.87	Call	Bond Future	8939	9	9	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
06/08/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.20	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	8.50	Put	Bond Future	4566	5	5	5	0.00
06/08/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.20	Put	Bond Future	296	1	0	1	0.00
06/08/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.10	Put	Bond Future	890	1	1	1	0.00
06/08/2020	2030 On 06-August-20	9.42	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	10.21	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	10.00	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.11	Put	Bond Future	831	1	1	1	0.00
06/08/2020	2030 On 06-August-20	9.75	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	10.05	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.95	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	10.40	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	8.86	Put	Bond Future	2338	3	2	3	0.00
06/08/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 06-August-20	9.05	Put	Bond Future	1190	1	1	1	0.00
06/08/2020	2030 On 06-August-20	8.36	Put	Bond Future	5450	6	5	6	0.00
06/08/2020	2030 On 06-August-20	9.09	Put	Bond Future	950	1	1	1	0.00
06/08/2020	2030 On 05-November-20			Bond Future	9.47	93.1872	93.2894	93.1872	101,218.00
06/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4676	5	5	5	0.00
06/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1488	1	1	1	3,000.00
06/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3388	3	3	3	0.00
06/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	735	1	1	1	1,000.00
06/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1876	2	2	2	1,000.00
06/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1272	1	1	1	3,000.00
06/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2717	3	3	3	0.00
06/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	510	1	1	1	3,000.00
06/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2745	3	3	3	0.00
06/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4936	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
06/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3512	3	4	3	0.00
06/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1507	1	2	1	14,160.00
06/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4211	4	4	4	0.00
06/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2324	2	2	2	3,000.00
06/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6560	6	7	6	0.00
06/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	757	1	1	1	14,160.00
06/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	965	1	1	1	15,414.00
06/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1854	2	2	2	15,414.00
06/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6151	6	6	6	0.00
06/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2772	3	3	3	0.00
06/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3168	3	3	3	0.00
06/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4405	4	4	4	0.00
06/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	5070	5	5	5	0.00
06/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1076	1	1	1	3,000.00
06/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6535	7	7	7	0.00
06/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2488	3	2	3	2,500.00
06/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1195	1	1	1	15,414.00
06/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3227	3	3	3	0.00
06/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5619	6	6	6	0.00
06/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3702	4	4	4	0.00
06/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7382	7	7	7	0.00
06/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	2016	2	2	2	14,160.00
06/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1645	2	2	2	1,000.00
06/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3197	3	3	3	0.00
06/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1766	2	2	2	5,000.00
06/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8777	9	9	9	0.00
06/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4368	4	4	4	0.00
06/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2588	3	3	3	3,000.00
06/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7485	8	7	8	0.00
06/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	5111	5	5	5	0.00
06/08/2020	2030 On 04-February-21			Bond Future	9.68	90.1673	90.2703	90.1673	0.00
06/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1265	1	1	1	1,000.00
06/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2649	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
06/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2538	3	3	3	1,000.00
06/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1252	1	1	1	800.00
06/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2627	3	3	3	0.00
06/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2604	3	3	3	0.00
06/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2013	2	2	2	800.00
06/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5531	5	6	5	0.00
06/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2718	3	3	3	1,800.00
06/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6690	7	7	7	0.00
06/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5698	6	6	6	0.00
06/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8936	9	9	9	0.00
06/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5556	6	6	6	0.00
06/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5591	6	6	6	0.00
06/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5520	6	6	6	0.00
06/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8887	9	9	9	0.00
06/08/2020	2030 On 06-May-21			Bond Future	9.90	91.1377	91.2416	91.1377	0.00
06/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7072	7	7	7	0.00
06/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2684	3	3	3	0.00
06/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10331	10	10	10	0.00
06/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1018	1	1	1	700.00
06/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4534	4	5	4	0.00
06/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4869	5	5	5	0.00
06/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10366	10	10	10	0.00
06/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2829	3	3	3	0.00
06/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10402	10	10	10	0.00
06/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1400	1	1	1	0.00
06/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12153	12	12	12	0.00
06/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4441	4	4	4	700.00
06/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6570	7	7	7	700.00
06/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6820	7	7	7	0.00
06/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1422	1	1	1	0.00
06/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1411	1	1	1	0.00
06/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4139	4	4	4	0.00
06/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2745	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
06/08/2020	2030 On 05-August-21			Bond Future	10.16	88.0677	88.1727	88.0677	0.00
06/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	1289	1	1	1	0.00
06/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	1340	1	1	1	0.00
06/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	1390	1	1	1	0.00
06/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20			Bond Future	10.21	89.7541	89.8609	89.7541	0.00
06/08/2020	2032 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 06-August-20	9.47	Put	Bond Future	4649	5	5	5	0.00
06/08/2020	2032 On 06-August-20	9.45	Put	Bond Future	4780	5	5	5	0.00
06/08/2020	2032 On 06-August-20	8.79	Put	Bond Future	9257	9	9	9	0.00
06/08/2020	2032 On 06-August-20	9.29	Put	Bond Future	5839	6	6	6	0.00
06/08/2020	2032 On 06-August-20	9.46	Put	Bond Future	4714	5	5	5	0.00
06/08/2020	2032 On 06-August-20	9.91	Put	Bond Future	1826	2	2	2	0.00
06/08/2020	2032 On 05-November-20			Bond Future	10.43	86.4809	86.5883	86.4809	113,422.00
06/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1675	2	2	2	0.00
06/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5245	5	5	5	0.00
06/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5589	6	6	6	0.00
06/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	722	1	1	1	3,000.00
06/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1393	1	1	1	3,000.00
06/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1121	1	1	1	1,000.00
06/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1695	2	2	2	0.00
06/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	565	1	1	1	1,000.00
06/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1655	2	2	2	0.00
06/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5798	6	6	6	0.00
06/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	9030	9	9	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
06/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	10023	10	10	10	0.00
06/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1849	2	2	2	1,000.00
06/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5712	6	6	6	0.00
06/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7249	7	7	7	0.00
06/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6425	7	6	7	0.00
06/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5755	6	6	6	0.00
06/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	2008	2	2	2	3,000.00
06/08/2020	2032 On 04-February-21			Bond Future	10.65	87.3950	87.5032	87.3950	0.00
06/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	924	1	1	1	800.00
06/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1995	2	2	2	0.00
06/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1506	1	2	1	800.00
06/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2029	2	2	2	0.00
06/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4948	5	5	5	0.00
06/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2012	2	2	2	0.00
06/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8241	8	8	8	0.00
06/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8195	8	8	8	0.00
06/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9853	10	10	10	0.00
06/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	4008	4	4	4	800.00
06/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8287	8	8	8	0.00
06/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12609	13	13	13	0.00
06/08/2020	2032 On 06-May-21			Bond Future	10.89	84.1904	84.2996	84.1904	0.00
06/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3634	4	4	4	736.00
06/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9055	9	9	9	0.00
06/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10601	11	11	11	0.00
06/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9087	9	9	9	0.00
06/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9022	9	9	9	0.00
06/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2662	3	3	3	0.00
06/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2628	3	3	3	0.00
06/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2645	3	3	3	0.00
06/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1950	2	2	2	736.00
06/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6830	7	7	7	0.00
06/08/2020	2032 On 05-August-21			Bond Future	11.15	85.0535	85.1639	85.0535	0.00
06/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	1113	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
06/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	1060	1	1	1	0.00
06/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	1166	1	1	1	0.00
06/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2033 On 06-August-20			Bond Future	92.82	93.1008	92.8214	93.1008	0.00
06/08/2020	2033 On 05-November-20			Bond Future	93.14	92.8297	93.1384	92.8297	9,616.00
06/08/2020	2033 On 04-February-21			Bond Future	94.14	93.8330	94.1447	93.8330	0.00
06/08/2020	2033 On 06-May-21			Bond Future	93.97	93.6508	93.9658	93.6508	0.00
06/08/2020	2033 On 05-August-21			Bond Future	94.95	94.6344	94.9528	94.6344	0.00
06/08/2020	2037 On 06-August-20			Bond Future	11.14	80.4057	80.5476	80.4057	0.00
06/08/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2037 On 06-August-20	9.86	Put	Bond Future	8757	9	9	9	0.00
06/08/2020	2037 On 06-August-20	9.87	Put	Bond Future	8683	9	9	9	0.00
06/08/2020	2037 On 06-August-20	9.88	Put	Bond Future	8610	9	9	9	0.00
06/08/2020	2037 On 05-November-20			Bond Future	11.38	81.1851	81.2004	81.1851	139,162.00
06/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1033	1	1	1	0.00
06/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1007	1	1	1	0.00
06/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1020	1	1	1	0.00
06/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9000	9	9	9	0.00
06/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8884	9	9	9	0.00
06/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8942	9	9	9	0.00
06/08/2020	2037 On 04-February-21			Bond Future	11.62	77.7882	77.8034	77.7882	0.00
06/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1036	1	1	1	72.00
06/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6048	6	6	6	300.00
06/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12350	12	12	12	0.00
06/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2903	3	3	3	0.00
06/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1957	2	2	2	0.00
06/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1830	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
06/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5822	6	6	6	0.00
06/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1845	2	2	2	0.00
06/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2175	2	2	2	240.00
06/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1861	2	2	2	0.00
06/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10370	10	10	10	0.00
06/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4161	4	4	4	240.00
06/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9380	9	9	9	0.00
06/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10478	10	10	10	0.00
06/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1225	1	1	1	300.00
06/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7651	8	8	8	72.00
06/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10051	10	10	10	72.00
06/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10424	10	10	10	0.00
06/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14167	14	14	14	0.00
06/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3987	4	4	4	0.00
06/08/2020	2037 On 06-May-21			Bond Future	11.86	78.6256	78.6407	78.6256	0.00
06/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7478	7	7	7	0.00
06/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7512	8	8	8	0.00
06/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7546	8	8	8	0.00
06/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4318	4	4	4	0.00
06/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4298	4	4	4	0.00
06/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4338	4	4	4	0.00
06/08/2020	2037 On 05-August-21			Bond Future	12.12	75.1767	75.1922	75.1767	0.00
06/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	747	1	1	1	0.00
06/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	802	1	1	1	0.00
06/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	856	1	1	1	0.00
06/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2038 On 06-August-20			Bond Future	103.00	103.3059	102.9962	103.3059	0.00
06/08/2020	2038 On 05-November-20			Bond Future	105.05	104.3327	105.0493	104.3327	11,074.00
06/08/2020	2038 On 04-February-21			Bond Future	104.49	103.7663	104.4903	103.7663	0.00
06/08/2020	2038 On 06-May-21			Bond Future	105.64	104.9071	105.6388	104.9071	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
06/08/2020	2038 On 05-August-21			Bond Future	105.03	104.2905	105.0301	104.2905	0.00
06/08/2020	2040 On 06-August-20			Bond Future	11.43	81.3212	81.5012	81.3212	0.00
06/08/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	10.85	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	11.26	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	10.79	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 06-August-20	10.07	Put	Bond Future	9729	10	10	10	0.00
06/08/2020	2040 On 06-August-20	9.57	Put	Bond Future	13795	14	14	14	0.00
06/08/2020	2040 On 06-August-20	10.79	Put	Bond Future	4340	5	4	5	0.00
06/08/2020	2040 On 06-August-20	10.03	Put	Bond Future	10044	10	10	10	0.00
06/08/2020	2040 On 06-August-20	10.85	Put	Bond Future	3914	4	4	4	0.00
06/08/2020	2040 On 06-August-20	11.26	Put	Bond Future	1093	1	1	1	0.00
06/08/2020	2040 On 06-August-20	10.02	Put	Bond Future	10123	10	10	10	0.00
06/08/2020	2040 On 06-August-20	10.04	Put	Bond Future	9966	10	10	10	0.00
06/08/2020	2040 On 05-November-20			Bond Future	11.66	82.1095	82.2246	82.1095	69,189.00
06/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	376	0	0	0	2,000.00
06/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	793	1	1	1	2,000.00
06/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	256	0	0	0	2,000.00
06/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	571	1	1	1	2,380.00
06/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	871	1	1	1	0.00
06/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2058	2	2	2	2,380.00
06/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4032	4	4	4	0.00
06/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	883	1	1	1	0.00
06/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3407	3	3	3	0.00
06/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	895	1	1	1	0.00
06/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4441	5	4	5	2,000.00
06/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10259	10	10	10	0.00
06/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10195	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	16121	16	16	16	0.00
06/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12346	12	12	12	0.00
06/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3787	4	4	4	2,000.00
06/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6438	7	6	7	0.00
06/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10778	11	11	11	0.00
06/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14325	14	14	14	0.00
06/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10323	10	10	10	0.00
06/08/2020	2040 On 04-February-21			Bond Future	11.90	78.4721	78.5881	78.4721	0.00
06/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1255	1	1	1	800.00
06/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4725	5	5	5	0.00
06/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1714	2	2	2	0.00
06/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	689	1	1	1	500.00
06/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	752	1	1	1	800.00
06/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1729	2	2	2	0.00
06/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1472	1	1	1	500.00
06/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4229	4	4	4	0.00
06/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1699	2	2	2	0.00
06/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11834	12	12	12	0.00
06/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6275	6	6	6	500.00
06/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12813	13	13	13	0.00
06/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	18045	18	18	18	0.00
06/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17438	18	17	18	0.00
06/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13907	14	14	14	0.00
06/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11714	12	12	12	0.00
06/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11774	12	12	12	0.00
06/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5694	6	6	6	800.00
06/08/2020	2040 On 06-May-21			Bond Future	12.14	79.3169	79.4340	79.3169	0.00
06/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6824	7	7	7	0.00
06/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6856	7	7	7	0.00
06/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6792	7	7	7	0.00
06/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5159	5	5	5	0.00
06/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5134	5	5	5	0.00
06/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5108	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
06/08/2020	2040 On 05-August-21			Bond Future	12.41	75.6248	75.7432	75.6248	0.00
06/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	329	0	0	0	0.00
06/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	443	0	0	0	0.00
06/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	386	0	0	0	0.00
06/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20			Bond Future	11.54	77.7257	77.8387	77.7257	0.00
06/08/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	10.93	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	11.09	Call	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 06-August-20	9.01	Put	Bond Future	19920	20	20	20	0.00
06/08/2020	2044 On 06-August-20	9.66	Put	Bond Future	14049	14	14	14	0.00
06/08/2020	2044 On 06-August-20	9.88	Put	Bond Future	12193	12	12	12	0.00
06/08/2020	2044 On 06-August-20	10.93	Put	Bond Future	4136	4	4	4	0.00
06/08/2020	2044 On 06-August-20	9.87	Put	Bond Future	12276	12	12	12	0.00
06/08/2020	2044 On 06-August-20	11.09	Put	Bond Future	3015	3	3	3	0.00
06/08/2020	2044 On 06-August-20	9.98	Put	Bond Future	11369	11	11	11	0.00
06/08/2020	2044 On 06-August-20	9.86	Put	Bond Future	12359	12	12	12	0.00
06/08/2020	2044 On 06-August-20	9.36	Put	Bond Future	16685	17	17	17	0.00
06/08/2020	2044 On 05-November-20			Bond Future	11.77	78.4791	78.5601	78.4791	48,529.00
06/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	317	0	0	0	1,815.00
06/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	468	0	0	0	0.00
06/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2798	3	3	3	0.00
06/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	814	1	1	1	0.00
06/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2935	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
06/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	475	0	0	0	300.00
06/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	836	1	1	1	0.00
06/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	529	1	1	1	525.00
06/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	161	0	0	0	525.00
06/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2259	2	2	2	0.00
06/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	61	0	0	0	1,815.00
06/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	513	1	1	1	1,815.00
06/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	825	1	1	1	0.00
06/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2000	2	2	2	0.00
06/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	146	0	0	0	300.00
06/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10622	11	11	11	0.00
06/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12840	13	13	13	0.00
06/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6165	6	6	6	1,815.00
06/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	5097	5	5	5	1,815.00
06/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22730	23	23	23	0.00
06/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10688	11	11	11	0.00
06/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12986	13	13	13	0.00
06/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18442	19	18	19	0.00
06/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18879	19	19	19	0.00
06/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13429	14	13	14	0.00
06/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15279	15	15	15	0.00
06/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6665	7	7	7	525.00
06/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10754	11	11	11	0.00
06/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5291	5	5	5	300.00
06/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13355	13	13	13	0.00
06/08/2020	2044 On 04-February-21			Bond Future	12.00	74.9285	75.0101	74.9285	0.00
06/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1501	1	2	1	0.00
06/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1528	2	2	2	0.00
06/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1420	1	1	1	0.00
06/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	749	1	1	1	265.00
06/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1514	2	2	2	0.00
06/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1116	1	1	1	0.00
06/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2280	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
06/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12702	13	13	13	0.00
06/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	13149	13	13	13	265.00
06/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17610	18	18	18	0.00
06/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	9907	10	10	10	265.00
06/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12765	13	13	13	0.00
06/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	14823	15	15	15	0.00
06/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12639	13	13	13	0.00
06/08/2020	2044 On 06-May-21			Bond Future	12.24	75.7351	75.8175	75.7351	0.00
06/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6591	7	7	7	0.00
06/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6560	7	7	7	0.00
06/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6530	6	7	6	0.00
06/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5376	5	5	5	0.00
06/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5402	5	5	5	0.00
06/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5349	5	5	5	0.00
06/08/2020	2044 On 05-August-21			Bond Future	12.50	72.1314	72.2147	72.1314	0.00
06/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	554	0	1	0	0.00
06/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	610	1	1	1	0.00
06/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	498	0	0	0	0.00
06/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
06/08/2020	2046 On 06-August-20			Bond Future	92.54	92.8217	92.5436	92.8217	0.00
06/08/2020	2046 On 05-November-20			Bond Future	91.99	91.9804	91.9905	91.9804	15,660.00
06/08/2020	2046 On 04-February-21			Bond Future	92.98	92.9746	92.9846	92.9746	0.00
06/08/2020	2046 On 06-May-21			Bond Future	92.22	92.2098	92.2197	92.2098	0.00
06/08/2020	2046 On 05-August-21			Bond Future	93.19	93.1779	93.1880	93.1779	0.00
06/08/2020	2050 On 06-August-20			Bond Future	93.07	93.3499	93.0701	93.3499	0.00
06/08/2020	2050 On 05-November-20			Bond Future	94.29	94.2778	94.2879	94.2778	14,181.00
06/08/2020	2050 On 04-February-21			Bond Future	93.42	93.4097	93.4198	93.4097	0.00
06/08/2020	2050 On 06-May-21			Bond Future	94.45	94.4366	94.4464	94.4366	0.00
06/08/2020	2050 On 05-August-21			Bond Future	93.51	93.5045	93.5146	93.5045	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
06/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	AL37 On 06-August-20			Index Future	737.83	736.9000	737.8310	736.9000	0.00
06/08/2020	AL37 On 05-November-20			Index Future	744.89	744.1220	744.8860	744.1220	0.00
06/08/2020	AL37 On 04-February-21			Index Future	752.75	751.9830	752.7530	751.9830	0.00
06/08/2020	AL37 On 06-May-21			Index Future	760.85	760.0680	760.8450	760.0680	0.00
06/08/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
06/08/2020	AL7T On 06-August-20			Index Future	806.75	805.4100	806.7500	805.4100	0.00
06/08/2020	AL7T On 05-November-20			Index Future	814.16	813.3030	814.1640	813.3030	0.00
06/08/2020	AL7T On 04-February-21			Index Future	822.76	821.8960	822.7620	821.8960	0.00
06/08/2020	AL7T On 06-May-21			Index Future	831.61	830.7320	831.6070	830.7320	0.00
06/08/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
06/08/2020	ALBI On 06-August-20			Index Future	705.11	704.0920	705.1090	704.0920	0.00
06/08/2020	ALBI On 05-November-20			Index Future	711.75	710.9930	711.7460	710.9930	212.00
06/08/2020	ALBI On 04-February-21			Index Future	719.26	718.5050	719.2630	718.5050	0.00
06/08/2020	ALBI On 06-May-21			Index Future	727.00	726.2290	726.9950	726.2290	0.00
06/08/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
06/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C035 On 28-February-35			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
06/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2020	ES33 On 06-August-20			Bond Future	11.87	74.3190	74.3863	74.3190	0.00
06/08/2020	ES33 On 05-November-20			Bond Future	12.09	71.2668	71.5953	71.2668	350.00
06/08/2020	ES33 On 04-February-21			Bond Future	12.37	72.0200	72.3517	72.0200	0.00
06/08/2020	ES33 On 06-May-21			Bond Future	12.66	69.0197	69.3549	69.0197	0.00
06/08/2020	ES33 On 05-August-21			Bond Future	12.97	69.7274	70.0661	69.7274	0.00
06/08/2020	ES42 On 06-August-20			Bond Future	12.25	74.0769	74.2077	74.0769	0.00
06/08/2020	ES42 On 05-November-20			Bond Future	12.49	70.5377	70.8136	70.5377	4,919.00
06/08/2020	ES42 On 04-February-21			Bond Future	12.75	71.2838	71.5625	71.2838	0.00
06/08/2020	ES42 On 06-May-21			Bond Future	13.03	67.7928	68.0743	67.7928	0.00
06/08/2020	ES42 On 05-August-21			Bond Future	13.32	68.4873	68.7717	68.4873	0.00
06/08/2020	GOVI On 06-August-20			GOVI	696.56	695.5330	696.5630	695.5330	0.00
06/08/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 06-August-20	728.13	Put	GOVI	315670	33	32	33	0.00
06/08/2020	GOVI On 06-August-20	728.12	Put	GOVI	315570	33	32	33	0.00
06/08/2020	GOVI On 06-August-20	728.14	Put	GOVI	315770	33	32	33	0.00
06/08/2020	GOVI On 05-November-20			GOVI	703.04	702.3500	703.0370	702.3500	1,018.00
06/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	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
06/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	348130	36	35	36	0.00
06/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	347930	35	35	35	0.00
06/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	348030	35	35	35	0.00
06/08/2020	GOVI On 04-February-21			GOVI	710.46	709.7700	710.4620	709.7700	0.00
06/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	404780	41	40	41	0.00
06/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	404880	41	40	41	0.00
06/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	404980	41	40	41	0.00
06/08/2020	GOVI On 06-May-21			GOVI	718.10	717.4010	718.0990	717.4010	0.00
06/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	394290	39	39	39	0.00
06/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	394090	39	39	39	0.00
06/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	394190	39	39	39	0.00
06/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
06/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
06/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
06/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2020	IGOV On 06-August-20			Index Future	249.28	249.3000	249.2830	249.3000	0.00
06/08/2020	IGOV On 05-November-20			Index Future	251.89	251.8050	251.8850	251.8050	1,258.00
06/08/2020	IGOV On 04-February-21			Index Future	254.61	254.5270	254.6070	254.5270	0.00
06/08/2020	IGOV On 06-May-21			Index Future	257.41	257.3250	257.4050	257.3250	0.00
06/08/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
06/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	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
06/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	94.0100	94.0000	94.0100	0.00
06/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2300	92.2200	92.2300	0.00
06/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3800	90.3700	90.3800	0.00
06/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.34	89.3600	89.3400	89.3600	0.00
06/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.60	90.6300	90.6000	90.6300	51.00
06/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.04	90.0700	90.0400	90.0700	0.00
06/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.18	90.2000	90.1800	90.2000	0.00
06/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.36	93.3800	93.3600	93.3800	0.00
06/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.87	93.9000	93.8700	93.9000	0.00
06/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.28	86.3200	86.2800	86.3200	0.00
06/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.84	91.8900	91.8400	91.8900	0.00
06/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.34	80.5100	80.3400	80.5100	0.00
06/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.97	77.1500	76.9700	77.1500	0.00
06/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.50	75.6700	75.5000	75.6700	0.00
06/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.65	77.8200	77.6500	77.8200	0.00
06/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.81	81.9800	81.8100	81.9800	0.00
06/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.47	80.6400	80.4700	80.6400	0.00
06/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.71	82.8600	82.7100	82.8600	0.00
06/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.65	88.7900	88.6500	88.7900	0.00
06/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.18	89.3200	89.1800	89.3200	0.00
06/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.34	82.4900	82.3400	82.4900	0.00
06/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.28	90.4200	90.2800	90.4200	0.00
06/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.55	96.4150	96.4550	96.4150	0.00
06/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.50	96.4650	96.5050	96.4650	0.00
06/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.43	96.5550	96.5750	96.5550	0.00
06/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.42	96.5650	96.5850	96.5650	0.00
06/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.41	96.5850	96.5950	96.5850	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.41	96.5750	96.5950	96.5750	0.00
06/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.45	96.5300	96.5500	96.5300	0.00
06/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.3500	96.3700	96.3500	0.00
06/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2650	96.2850	96.2650	0.00
06/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.99	96.0000	96.0100	96.0000	0.00
06/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.11	95.8650	95.8950	95.8650	0.00
06/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.46	95.5550	95.5450	95.5550	0.00
06/08/2020	R023 On 06-August-20			Bond Future	4.62	110.8978	110.9376	110.8978	0.00
06/08/2020	R023 On 06-August-20	7.26	Call	Bond Future	6344	6	6	6	0.00
06/08/2020	R023 On 06-August-20	7.27	Call	Bond Future	6367	6	6	6	0.00
06/08/2020	R023 On 06-August-20	7.28	Call	Bond Future	6390	6	6	6	0.00
06/08/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 05-November-20			Bond Future	4.68	108.0681	108.1329	108.0681	32,765.00
06/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6026	6	6	6	0.00
06/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6047	6	6	6	0.00
06/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6005	6	6	6	0.00
06/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 04-February-21			Bond Future	4.75	109.2098	109.2748	109.2098	0.00
06/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3135	3	3	3	0.00
06/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3171	3	3	3	0.00
06/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3153	3	3	3	0.00
06/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	34	0	0	0	0.00
06/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	35	0	0	0	0.00
06/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	33	0	0	0	0.00
06/08/2020	R023 On 06-May-21			Bond Future	4.80	106.4767	106.5424	106.4767	0.00
06/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4733	5	5	5	0.00
06/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4766	5	5	5	0.00
06/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4750	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
06/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	5	0	0	0	0.00
06/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	5	0	0	0	0.00
06/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	5	0	0	0	0.00
06/08/2020	R023 On 05-August-21			Bond Future	4.92	107.5691	107.6356	107.5691	0.00
06/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	592	1	1	1	0.00
06/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	577	1	1	1	0.00
06/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	562	0	1	0	0.00
06/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20			Bond Future	10.91	89.1492	89.3261	89.1492	0.00
06/08/2020	R035 On 06-August-20	9.92	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	9.93	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	10.45	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 06-August-20	8.75	Put	Bond Future	15665	16	16	16	0.00
06/08/2020	R035 On 06-August-20	9.93	Put	Bond Future	6615	7	7	7	0.00
06/08/2020	R035 On 06-August-20	9.91	Put	Bond Future	6758	7	7	7	0.00
06/08/2020	R035 On 06-August-20	9.00	Put	Bond Future	13644	14	14	14	0.00
06/08/2020	R035 On 06-August-20	9.92	Put	Bond Future	6686	7	7	7	0.00
06/08/2020	R035 On 06-August-20	10.45	Put	Bond Future	2997	3	3	3	0.00
06/08/2020	R035 On 06-August-20	9.67	Put	Bond Future	8505	9	9	9	0.00
06/08/2020	R035 On 06-August-20	9.09	Put	Bond Future	12930	13	13	13	0.00
06/08/2020	R035 On 05-November-20			Bond Future	11.16	85.5419	85.5582	85.5419	105,080.00
06/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1545	2	2	2	0.00
06/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1564	2	2	2	0.00
06/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1525	2	2	2	0.00
06/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6999	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
06/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6950	7	7	7	0.00
06/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6902	7	7	7	0.00
06/08/2020	R035 On 04-February-21			Bond Future	11.40	86.4456	86.4618	86.4456	0.00
06/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1763	2	2	2	0.00
06/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1889	2	2	2	0.00
06/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1747	2	2	2	0.00
06/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4135	4	4	4	0.00
06/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1732	2	2	2	0.00
06/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10503	11	11	11	0.00
06/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5733	6	6	6	650.00
06/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10557	11	11	11	0.00
06/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	10020	10	10	10	650.00
06/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10448	10	10	10	0.00
06/08/2020	R035 On 06-May-21			Bond Future	11.64	82.9008	82.9170	82.9008	0.00
06/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7879	8	8	8	0.00
06/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7949	8	8	8	0.00
06/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9384	9	9	9	0.00
06/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5331	5	5	5	0.00
06/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2321	2	2	2	793.00
06/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3396	3	3	3	1,650.00
06/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6766	7	7	7	0.00
06/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4684	5	5	5	0.00
06/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7914	8	8	8	0.00
06/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6599	7	7	7	793.00
06/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4613	5	5	5	793.00
06/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8472	8	8	8	0.00
06/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3891	4	4	4	0.00
06/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3192	3	3	3	1,650.00
06/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5876	6	6	6	1,650.00
06/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11143	11	11	11	0.00
06/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3910	4	4	4	0.00
06/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3872	4	4	4	0.00
06/08/2020	R035 On 05-August-21			Bond Future	11.91	83.7509	83.7674	83.7509	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
06/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54440	54	54	54	0.00
06/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54323	54	54	54	0.00
06/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54557	55	55	55	0.00
06/08/2020	R186 On 06-August-20			Bond Future	7.47	116.4680	116.6159	116.4680	0.00
06/08/2020	R186 On 06-August-20	8.37	Call	Bond Future	4807	5	5	5	0.00
06/08/2020	R186 On 06-August-20	7.45	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 06-August-20	9.00	Call	Bond Future	8004	8	8	8	0.00
06/08/2020	R186 On 06-August-20	8.00	Call	Bond Future	2873	3	3	3	0.00
06/08/2020	R186 On 06-August-20	8.25	Call	Bond Future	4185	4	4	4	0.00
06/08/2020	R186 On 06-August-20	8.38	Call	Bond Future	4859	5	5	5	0.00
06/08/2020	R186 On 06-August-20	8.36	Call	Bond Future	4756	5	5	5	0.00
06/08/2020	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 06-August-20	7.45	Put	Bond Future	82	0	0	0	0.00
06/08/2020	R186 On 06-August-20	8.00	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 06-August-20	8.25	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 05-November-20			Bond Future	7.66	117.5969	117.7180	117.5969	88,116.00
06/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	876	1	1	1	1,200.00
06/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5670	6	6	6	0.00
06/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1813	2	2	2	80.00
06/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5629	6	6	6	0.00
06/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5588	5	6	5	0.00
06/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3210	3	3	3	1,200.00
06/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	362	0	0	0	80.00
06/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2715	3	3	3	3,500.00
06/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4410	4	4	4	3,500.00
06/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8187	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
06/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	928	1	1	1	0.00
06/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1777	2	2	2	0.00
06/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	213	0	0	0	3,500.00
06/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	606	1	1	1	0.00
06/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2647	3	3	3	0.00
06/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6617	7	7	7	0.00
06/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	615	1	1	1	0.00
06/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1450	2	1	2	0.00
06/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	598	1	1	1	0.00
06/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4381	4	4	4	0.00
06/08/2020	R186 On 04-February-21			Bond Future	7.85	113.5593	113.6814	113.5593	0.00
06/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3693	4	4	4	0.00
06/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3722	4	4	4	0.00
06/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3270	3	3	3	0.00
06/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3752	4	4	4	0.00
06/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2196	2	2	2	0.00
06/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2176	2	2	2	0.00
06/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2530	3	3	3	15,177.00
06/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2216	2	2	2	0.00
06/08/2020	R186 On 06-May-21			Bond Future	8.06	114.7811	114.9043	114.7811	0.00
06/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12304	12	12	12	0.00
06/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12266	12	12	12	0.00
06/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12229	12	12	12	0.00
06/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	290	0	0	0	0.00
06/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	293	0	0	0	0.00
06/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	286	0	0	0	0.00
06/08/2020	R186 On 05-August-21			Bond Future	8.30	110.6782	110.8028	110.6782	0.00
06/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	1381	1	1	1	0.00
06/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	1425	1	1	1	0.00
06/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	1470	1	1	1	0.00
06/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	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
06/08/2020	R197 On 06-August-20			Bond Future	304.15	305.0766	304.1465	305.0766	0.00
06/08/2020	R197 On 05-November-20			Bond Future	308.13	308.1088	308.1262	308.1088	2,598.00
06/08/2020	R197 On 04-February-21			Bond Future	303.62	303.5995	303.6158	303.5995	0.00
06/08/2020	R197 On 06-May-21			Bond Future	306.95	306.9371	306.9532	306.9371	0.00
06/08/2020	R197 On 05-August-21			Bond Future	302.19	302.1724	302.1892	302.1724	0.00
06/08/2020	R202 On 06-August-20			Bond Future	206.16	205.9333	206.1587	205.9333	0.00
06/08/2020	R202 On 05-November-20			Bond Future	209.07	207.9803	209.0703	207.9803	8,104.00
06/08/2020	R202 On 04-February-21			Bond Future	207.17	206.0640	207.1653	206.0640	0.00
06/08/2020	R202 On 06-May-21			Bond Future	209.44	208.3292	209.4421	208.3292	0.00
06/08/2020	R202 On 05-August-21			Bond Future	207.40	206.2743	207.3992	206.2743	0.00
06/08/2020	R208 On 06-August-20			Bond Future	3.48	104.4544	104.4983	104.4544	0.00
06/08/2020	R208 On 06-August-20	5.56	Call	Bond Future	1305	1	1	1	0.00
06/08/2020	R208 On 06-August-20	5.57	Call	Bond Future	1311	1	1	1	0.00
06/08/2020	R208 On 06-August-20	5.55	Call	Bond Future	1299	1	1	1	0.00
06/08/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R208 On 05-November-20			Bond Future	3.29	102.0770	102.0759	102.0770	7,525.00
06/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	579	1	1	1	0.00
06/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	575	1	1	1	0.00
06/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	571	1	1	1	0.00
06/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R209 On 06-August-20			Bond Future	10.80	68.2381	68.3061	68.2381	0.00
06/08/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R209 On 06-August-20	5.56	Put	Bond Future	41119	41	41	41	0.00
06/08/2020	R209 On 06-August-20	5.55	Put	Bond Future	41227	41	41	41	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
06/08/2020	R209 On 06-August-20	5.57	Put	Bond Future	41010	41	41	41	0.00
06/08/2020	R209 On 05-November-20			Bond Future	11.00	65.7607	65.8291	65.7607	26,289.00
06/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1194	1	1	1	0.00
06/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1223	1	1	1	0.00
06/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1208	1	1	1	0.00
06/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6864	7	7	7	0.00
06/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6817	7	7	7	0.00
06/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6910	7	7	7	0.00
06/08/2020	R209 On 04-February-21			Bond Future	11.20	66.4558	66.5247	66.4558	0.00
06/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1963	2	2	2	0.00
06/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1979	2	2	2	0.00
06/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1948	2	2	2	0.00
06/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8133	8	8	8	0.00
06/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8089	8	8	8	0.00
06/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8045	8	8	8	0.00
06/08/2020	R209 On 06-May-21			Bond Future	11.42	64.0307	64.1002	64.0307	460.00
06/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2445	2	2	2	1,000.00
06/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4524	4	5	4	0.00
06/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7206	7	7	7	0.00
06/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7267	7	7	7	0.00
06/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7297	7	7	7	0.00
06/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7236	7	7	7	0.00
06/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3291	3	3	3	0.00
06/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3260	3	3	3	0.00
06/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3244	3	3	3	1,000.00
06/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3275	3	3	3	0.00
06/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5377	5	5	5	1,000.00
06/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8818	9	9	9	0.00
06/08/2020	R209 On 05-August-21			Bond Future	11.65	64.6872	64.7575	64.6872	0.00
06/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	755	1	1	1	0.00
06/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	707	1	1	1	0.00
06/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	804	1	1	1	0.00
06/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	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
06/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R210 On 06-August-20			Bond Future	182.74	183.9131	182.7450	183.9131	0.00
06/08/2020	R210 On 05-November-20			Bond Future	181.23	183.0670	181.2252	183.0670	2,374.00
06/08/2020	R210 On 04-February-21			Bond Future	183.18	185.0456	183.1833	185.0456	0.00
06/08/2020	R210 On 06-May-21			Bond Future	182.49	184.3709	182.4878	184.3709	0.00
06/08/2020	R210 On 05-August-21			Bond Future	184.40	186.3070	184.4043	186.3070	0.00
06/08/2020	R212 On 06-August-20			Bond Future	165.25	165.7557	165.2472	165.7557	0.00
06/08/2020	R212 On 05-November-20			Bond Future	167.46	167.4033	167.4574	167.4033	6,967.00
06/08/2020	R212 On 04-February-21			Bond Future	166.97	166.9182	166.9723	166.9182	0.00
06/08/2020	R212 On 06-May-21			Bond Future	168.81	168.7530	168.8074	168.7530	0.00
06/08/2020	R212 On 05-August-21			Bond Future	168.25	168.1981	168.2533	168.1981	0.00
06/08/2020	R213 On 06-August-20			Bond Future	9.73	85.2442	85.3718	85.2442	0.00
06/08/2020	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R213 On 06-August-20	9.31	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R213 On 06-August-20	9.30	Put	Bond Future	2508	3	3	3	0.00
06/08/2020	R213 On 06-August-20	9.31	Put	Bond Future	2448	3	2	3	0.00
06/08/2020	R213 On 06-August-20	9.29	Put	Bond Future	2567	3	3	3	0.00
06/08/2020	R213 On 05-November-20			Bond Future	9.95	82.5438	82.6144	82.5438	16,316.00
06/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2126	2	2	2	0.00
06/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2149	2	2	2	0.00
06/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2172	2	2	2	0.00
06/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	4076	4	4	4	0.00
06/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	4145	4	4	4	0.00
06/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	4111	4	4	4	0.00
06/08/2020	R213 On 04-February-21			Bond Future	10.16	83.4158	83.4868	83.4158	0.00
06/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2255	2	2	2	0.00
06/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2235	2	2	2	0.00
06/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2216	2	2	2	0.00
06/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6482	7	6	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
06/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6520	7	7	7	0.00
06/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6444	6	6	6	0.00
06/08/2020	R213 On 06-May-21			Bond Future	10.38	80.7836	80.8553	80.7836	0.00
06/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9310	9	9	9	0.00
06/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9343	9	9	9	0.00
06/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9278	9	9	9	0.00
06/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1895	2	2	2	0.00
06/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1881	2	2	2	0.00
06/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1868	2	2	2	0.00
06/08/2020	R213 On 05-August-21			Bond Future	10.62	81.6122	81.6848	81.6122	0.00
06/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	1177	1	1	1	0.00
06/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	1128	1	1	1	0.00
06/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	1078	1	1	1	0.00
06/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R214 On 06-August-20			Bond Future	11.07	66.0102	66.1346	66.0102	0.00
06/08/2020	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R214 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R214 On 06-August-20	9.99	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R214 On 06-August-20	9.99	Put	Bond Future	6551	7	7	7	0.00
06/08/2020	R214 On 06-August-20	9.97	Put	Bond Future	6682	7	7	7	0.00
06/08/2020	R214 On 06-August-20	9.98	Put	Bond Future	6617	7	7	7	0.00
06/08/2020	R214 On 05-November-20			Bond Future	11.27	63.3752	63.4722	63.3752	16,512.00
06/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1220	1	1	1	0.00
06/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1235	1	1	1	0.00
06/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1207	1	1	1	0.00
06/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7275	7	7	7	0.00
06/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7225	7	7	7	0.00
06/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7177	7	7	7	0.00
06/08/2020	R214 On 04-February-21			Bond Future	11.48	64.0447	64.1426	64.0447	0.00
06/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1935	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
06/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1966	2	2	2	0.00
06/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1950	2	2	2	0.00
06/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8614	9	9	9	0.00
06/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8568	9	9	9	0.00
06/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8661	9	9	9	0.00
06/08/2020	R214 On 06-May-21			Bond Future	11.69	61.4564	61.5552	61.4564	0.00
06/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6690	7	7	7	0.00
06/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6661	7	7	7	0.00
06/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6631	7	7	7	0.00
06/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3824	4	4	4	0.00
06/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3842	4	4	4	0.00
06/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3806	4	4	4	0.00
06/08/2020	R214 On 05-August-21			Bond Future	11.91	62.0866	62.1865	62.0866	0.00
06/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	488	0	0	0	0.00
06/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	537	0	1	0	0.00
06/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	586	0	1	0	0.00
06/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20			Bond Future	11.52	80.8858	81.0007	80.8858	0.00
06/08/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	11.85	Call	Bond Future	2150	2	2	2	0.00
06/08/2020	R248 On 06-August-20	11.15	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	10.85	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	11.80	Call	Bond Future	1836	2	2	2	0.00
06/08/2020	R248 On 06-August-20	12.75	Call	Bond Future	7419	7	7	7	0.00
06/08/2020	R248 On 06-August-20	10.35	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	11.10	Call	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	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
06/08/2020	R248 On 06-August-20	12.25	Call	Bond Future	4579	4	5	4	0.00
06/08/2020	R248 On 06-August-20	11.10	Put	Bond Future	2822	3	3	3	0.00
06/08/2020	R248 On 06-August-20	10.19	Put	Bond Future	9697	10	10	10	0.00
06/08/2020	R248 On 06-August-20	12.25	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	10.20	Put	Bond Future	9616	10	10	10	0.00
06/08/2020	R248 On 06-August-20	11.80	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	12.75	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	11.85	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 06-August-20	9.00	Put	Bond Future	20384	20	20	20	0.00
06/08/2020	R248 On 06-August-20	9.25	Put	Bond Future	17958	18	18	18	0.00
06/08/2020	R248 On 06-August-20	10.85	Put	Bond Future	4613	5	5	5	0.00
06/08/2020	R248 On 06-August-20	11.15	Put	Bond Future	2472	3	2	3	0.00
06/08/2020	R248 On 06-August-20	10.18	Put	Bond Future	9779	10	10	10	0.00
06/08/2020	R248 On 06-August-20	10.35	Put	Bond Future	8415	9	8	9	0.00
06/08/2020	R248 On 05-November-20			Bond Future	11.73	77.2613	77.4102	77.2613	111,067.00
06/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1933	2	2	2	950.00
06/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	506	0	1	0	950.00
06/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	538	1	1	1	0.00
06/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	530	1	1	1	0.00
06/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	522	1	1	1	0.00
06/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12931	13	13	13	0.00
06/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	13006	13	13	13	0.00
06/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12856	13	13	13	0.00
06/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	13157	13	13	13	0.00
06/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6856	7	7	7	0.00
06/08/2020	R248 On 04-February-21			Bond Future	11.96	78.0776	78.2278	78.0776	0.00
06/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1679	2	2	2	0.00
06/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1695	2	2	2	0.00
06/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1710	2	2	2	0.00
06/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11921	12	12	12	0.00
06/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	12045	12	12	12	0.00
06/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11983	12	12	12	0.00
06/08/2020	R248 On 06-May-21			Bond Future	12.19	74.5059	74.6575	74.5059	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
06/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6429	6	6	6	0.00
06/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6490	6	6	6	0.00
06/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6460	6	6	6	0.00
06/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5507	6	6	6	0.00
06/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5480	6	5	6	0.00
06/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5534	6	6	6	0.00
06/08/2020	R248 On 05-August-21			Bond Future	12.44	75.2698	75.4231	75.2698	0.00
06/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	394	0	0	0	0.00
06/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	451	0	0	0	0.00
06/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	338	0	0	0	0.00
06/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
06/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00