



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	2025 On 06-February-20			Bond Future	135.57	135.5656	135.5656	135.5656	0.00
11/02/2020	2025 On 07-May-20			Bond Future	138.73	138.7115	138.7341	138.7115	2,037.00
11/02/2020	2025 On 06-August-20			Bond Future	139.78	139.7077	139.7809	139.7077	0.00
11/02/2020	2025 On 05-November-20			Bond Future	142.29	142.2257	142.2910	142.2257	0.00
11/02/2020	2025 On 04-February-21			Bond Future	143.33	143.2573	143.3263	143.2573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2029 On 06-February-20			Bond Future	100.56	100.5639	100.5639	100.5639	0.00
11/02/2020	2029 On 07-May-20			Bond Future	101.84	101.8201	101.8373	101.8201	3,765.00
11/02/2020	2029 On 06-August-20			Bond Future	103.71	103.6525	103.7069	103.6525	0.00
11/02/2020	2029 On 05-November-20			Bond Future	104.43	104.3822	104.4309	104.3822	0.00
11/02/2020	2030 On 06-February-20			Bond Future	8.80	94.9984	8.8000	94.9984	0.00
11/02/2020	2030 On 07-May-20			Bond Future	8.94	95.9968	8.9375	95.9968	75,826.00
11/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1195	1	1195	1	0.00
11/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2513	2	2513	2	0.00
11/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1168	1	1168	1	0.00
11/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1142	1	1142	1	0.00
11/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	2081	2	2081	2	0.00
11/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	2117	2	2117	2	0.00
11/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	976	1	976	1	7,750.00
11/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	2045	2	2045	2	0.00
11/02/2020	2030 On 06-August-20			Bond Future	9.00	93.6918	9.0040	93.6918	200.00
11/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2620	2	2620	2	0.00
11/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2687	3	2687	3	0.00
11/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2653	3	2653	3	0.00
11/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	2078	2	2078	2	0.00
11/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	2052	2	2052	2	0.00
11/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	2104	2	2104	2	0.00
11/02/2020	2030 On 05-November-20			Bond Future	9.07	95.3592	9.0684	95.3592	0.00
11/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	4686	0	4686	0	0.00
11/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2109	0	2109	0	3,000.00
11/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2651	3	2651	3	1,000.00
11/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	993	1	993	1	1,000.00
11/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	1802	2	1802	2	3,000.00
11/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	3797	4	3797	4	0.00
11/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	642	0	642	0	3,000.00
11/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	6586	6	6586	6	0.00
11/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	3834	4	3834	4	0.00
11/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2621	3	2621	3	16,000.00
11/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	7911	8	7911	8	0.00
11/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	3871	4	3871	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
11/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3261	3	3261	3	3,000.00
11/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8353	8	8353	8	0.00
11/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1351	1	1351	1	16,000.00
11/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2847	3	2847	3	0.00
11/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	545	1	545	1	3,000.00
11/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4597	5	4597	5	0.00
11/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1942	2	1942	2	0.00
11/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1983	2	1983	2	0.00
11/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	631	1	631	1	16,000.00
11/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3825	4	3825	4	0.00
11/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2315	2	2315	2	0.00
11/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	970	1	970	1	1,000.00
11/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1962	2	1962	2	0.00
11/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6585	0	6585	0	0.00
11/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2819	3	2819	3	0.00
11/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	5419	6	5419	6	0.00
11/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1562	0	1562	0	3,000.00
11/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3408	0	3408	0	0.00
11/02/2020	2032 On 06-February-20			Bond Future	9.26	95.7658	9.2550	95.7658	0.00
11/02/2020	2032 On 07-May-20			Bond Future	9.38	92.6043	9.3841	92.6043	85,197.00
11/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1145	1	1145	1	0.00
11/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	733	1	733	1	7,500.00
11/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1532	1	1532	1	7,500.00
11/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2240	2	2240	2	7,500.00
11/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1201	1	1201	1	0.00
11/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1230	1	1230	1	7,500.00
11/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1173	1	1173	1	0.00
11/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	2551	3	2551	3	0.00
11/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	2511	3	2511	3	0.00
11/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	2471	3	2471	3	0.00
11/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	2097	2	2097	2	0.00
11/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	1470	2	1470	2	0.00
11/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	2591	3	2591	3	0.00
11/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	3349	4	3349	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
11/02/2020	2032 On 06-August-20			Bond Future	9.46	94.2484	9.4575	94.2484	300.00
11/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	2668	2	2668	2	0.00
11/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	2702	3	2702	3	0.00
11/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	2737	3	2737	3	0.00
11/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2655	3	2655	3	0.00
11/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2717	3	2717	3	0.00
11/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2686	3	2686	3	0.00
11/02/2020	2032 On 05-November-20			Bond Future	9.53	91.7671	9.5338	91.7671	0.00
11/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	3971	4	3971	4	0.00
11/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	9407	9	9407	9	0.00
11/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	9832	10	9832	10	0.00
11/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	1907	2	1907	2	3,000.00
11/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3427	3	3427	3	3,000.00
11/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	2858	3	2858	3	1,000.00
11/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4009	4	4009	4	0.00
11/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1498	1	1498	1	1,000.00
11/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	3932	4	3932	4	0.00
11/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2554	3	2554	3	0.00
11/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4694	5	4694	5	0.00
11/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	5435	6	5435	6	0.00
11/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	572	1	572	1	1,000.00
11/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2505	3	2505	3	0.00
11/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	3465	4	3465	4	0.00
11/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2938	3	2938	3	0.00
11/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2529	3	2529	3	0.00
11/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	649	1	649	1	3,000.00
11/02/2020	2033 On 06-February-20			Bond Future	100.47	100.4688	100.4688	100.4688	0.00
11/02/2020	2033 On 07-May-20			Bond Future	101.26	101.2471	101.2645	101.2471	6,960.00
11/02/2020	2033 On 06-August-20			Bond Future	103.12	103.0690	103.1236	103.0690	0.00
11/02/2020	2033 On 05-November-20			Bond Future	103.76	103.7103	103.7590	103.7103	0.00
11/02/2020	2037 On 06-February-20			Bond Future	9.83	89.4137	9.8250	89.4137	0.00
11/02/2020	2037 On 07-May-20			Bond Future	10.02	89.7894	10.0187	89.7894	68,896.00
11/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	817	1	817	1	0.00
11/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	839	1	839	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
11/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1091	1	1091	1	7,500.00
11/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	863	1	863	1	0.00
11/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2053	2	2053	2	7,500.00
11/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	3919	4	3919	4	0.00
11/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	2189	2	2189	2	0.00
11/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	4027	4	4027	4	0.00
11/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	3461	4	3461	4	0.00
11/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	3973	4	3973	4	0.00
11/02/2020	2037 On 06-August-20			Bond Future	10.10	87.1235	10.1040	87.1235	300.00
11/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2280	2	2280	2	0.00
11/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2313	2	2313	2	0.00
11/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2248	2	2248	2	0.00
11/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	4025	4	4025	4	0.00
11/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3983	4	3983	4	0.00
11/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3942	4	3942	4	0.00
11/02/2020	2037 On 05-November-20			Bond Future	10.19	88.6742	10.1862	88.6742	0.00
11/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	3672	4	3672	4	0.00
11/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	3599	3	3599	3	0.00
11/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	3636	3	3636	3	0.00
11/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3713	4	3713	4	0.00
11/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	3645	4	3645	4	0.00
11/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3679	4	3679	4	0.00
11/02/2020	2038 On 06-February-20			Bond Future	114.96	114.9595	114.9595	114.9595	0.00
11/02/2020	2038 On 07-May-20			Bond Future	116.97	117.0291	116.9672	117.0291	10,867.00
11/02/2020	2038 On 06-August-20			Bond Future	117.43	117.4478	117.4269	117.4478	0.00
11/02/2020	2038 On 05-November-20			Bond Future	119.54	119.5646	119.5355	119.5646	0.00
11/02/2020	2040 On 06-February-20			Bond Future	9.95	92.1315	9.9450	92.1315	0.00
11/02/2020	2040 On 07-May-20			Bond Future	10.16	92.3508	10.1593	92.3508	46,835.00
11/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	879	1	879	1	0.00
11/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	1636	2	1636	2	2,640.00
11/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	382	0	382	0	2,640.00
11/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	854	1	854	1	0.00
11/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	830	1	830	1	0.00
11/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1149	0	1149	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2197	0	2197	0	7,500.00
11/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	4275	5	4275	5	0.00
11/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	2270	0	2270	0	0.00
11/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	4159	4	4159	4	0.00
11/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	3611	0	3611	0	0.00
11/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	5759	6	5759	6	0.00
11/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2890	3	2890	3	0.00
11/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	4217	5	4217	5	0.00
11/02/2020	2040 On 06-August-20			Bond Future	10.25	89.4798	10.2454	89.4798	600.00
11/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2513	2	2513	2	0.00
11/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2548	2	2548	2	0.00
11/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	2583	2	2583	2	0.00
11/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	4269	4	4269	4	0.00
11/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	4181	4	4181	4	0.00
11/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	4225	4	4225	4	0.00
11/02/2020	2040 On 05-November-20			Bond Future	10.33	91.0724	10.3283	91.0724	0.00
11/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	1942	2	1942	2	2,000.00
11/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	3572	3	3572	3	2,000.00
11/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	2765	3	2765	3	2,000.00
11/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1363	1	1363	1	2,000.00
11/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	3840	4	3840	4	0.00
11/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	10504	10	10504	10	0.00
11/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	3879	4	3879	4	0.00
11/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	9502	9	9502	9	0.00
11/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	3918	4	3918	4	0.00
11/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	1299	1	1299	1	2,000.00
11/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	4017	4	4017	4	0.00
11/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3981	4	3981	4	0.00
11/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	5303	5	5303	5	0.00
11/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7991	8	7991	8	0.00
11/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	1023	1	1023	1	2,000.00
11/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	4054	4	4054	4	0.00
11/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	6654	7	6654	7	0.00
11/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	4321	4	4321	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
11/02/2020	2044 On 06-February-20			Bond Future	10.02	88.8003	10.0200	88.8003	0.00
11/02/2020	2044 On 07-May-20			Bond Future	10.23	88.9055	10.2270	88.9055	71,190.00
11/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	851	1	851	1	0.00
11/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	5241	5	5241	5	0.00
11/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	159	0	159	0	100.00
11/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1390	1	1390	1	100.00
11/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	117	0	117	0	556.00
11/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	900	1	900	1	0.00
11/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	6901	7	6901	7	0.00
11/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	260	0	260	0	129.00
11/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1358	1	1358	1	129.00
11/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1173	1	1173	1	556.00
11/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	6480	6	6480	6	0.00
11/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	875	1	875	1	0.00
11/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	516	1	516	1	100.00
11/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	583	1	583	1	556.00
11/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	3376	4	3376	4	0.00
11/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	8341	9	8341	9	0.00
11/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	3735	4	3735	4	0.00
11/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	4356	5	4356	5	0.00
11/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	4416	5	4416	5	0.00
11/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	6770	7	6770	7	0.00
11/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	3425	4	3425	4	0.00
11/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	838	1	838	1	129.00
11/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	7746	8	7746	8	0.00
11/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	4297	5	4297	5	0.00
11/02/2020	2044 On 06-August-20			Bond Future	10.31	86.0986	10.3108	86.0986	500.00
11/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	681	1	681	1	602.00
11/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	1845	2	1845	2	0.00
11/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2222	2	2222	2	602.00
11/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	299	0	299	0	140.00
11/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1299	1	1299	1	140.00
11/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	1905	2	1905	2	0.00
11/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	7200	7	7200	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	6350	6	6350	6	0.00
11/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	1875	2	1875	2	0.00
11/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	5418	6	5418	6	0.00
11/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1753	2	1753	2	140.00
11/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	11486	12	11486	12	0.00
11/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	6615	7	6615	7	0.00
11/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	5365	6	5365	6	0.00
11/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1482	2	1482	2	602.00
11/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	5471	6	5471	6	0.00
11/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	4858	5	4858	5	0.00
11/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	8633	9	8633	9	0.00
11/02/2020	2044 On 05-November-20			Bond Future	10.39	87.6311	10.3912	87.6311	0.00
11/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	1711	2	1711	2	1,815.00
11/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2412	2	2412	2	0.00
11/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	8645	8	8645	8	0.00
11/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	3759	4	3759	4	0.00
11/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	3837	4	3837	4	0.00
11/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	8908	9	8908	9	0.00
11/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2444	2	2444	2	568.00
11/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	6995	7	6995	7	0.00
11/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	849	1	849	1	568.00
11/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	2673	3	2673	3	525.00
11/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	922	1	922	1	525.00
11/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	7554	7	7554	7	0.00
11/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	398	0	398	0	1,815.00
11/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	2607	2	2607	2	1,815.00
11/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	3798	4	3798	4	0.00
11/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	4115	4	4115	4	0.00
11/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	5534	6	5534	6	0.00
11/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	9658	10	9658	10	0.00
11/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	4077	4	4077	4	0.00
11/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	5438	6	5438	6	0.00
11/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1914	2	1914	2	1,815.00
11/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1525	2	1525	2	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	13521	14	13521	14	0.00
11/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	10037	10	10037	10	0.00
11/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	5828	6	5828	6	0.00
11/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	7126	8	7126	8	0.00
11/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	2114	2	2114	2	525.00
11/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	4154	4	4154	4	0.00
11/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1592	2	1592	2	568.00
11/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	5778	6	5778	6	0.00
11/02/2020	2044 On 04-February-21			Bond Future	10.48	84.8014	10.4797	84.8014	0.00
11/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4218	4	4218	4	0.00
11/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4292	4	4292	4	0.00
11/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3147	3	3147	3	0.00
11/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6195	6	6195	6	0.00
11/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4000	4	4000	4	0.00
11/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2050	2	2050	2	405.00
11/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4255	4	4255	4	0.00
11/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	5453	6	5453	6	405.00
11/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	8635	9	8635	9	0.00
11/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	3546	4	3546	4	405.00
11/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	5167	5	5167	5	0.00
11/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	5207	5	5207	5	0.00
11/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	6578	7	6578	7	0.00
11/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	5127	5	5127	5	0.00
11/02/2020	2046 On 06-February-20			Bond Future	106.80	106.8035	106.8035	106.8035	0.00
11/02/2020	2046 On 07-May-20			Bond Future	107.12	107.3892	107.1195	107.3892	14,000.00
11/02/2020	2046 On 06-August-20			Bond Future	109.09	109.3218	109.0860	109.3218	0.00
11/02/2020	2046 On 05-November-20			Bond Future	109.26	109.5033	109.2562	109.5033	0.00
11/02/2020	2050 On 06-February-20			Bond Future	108.83	108.8295	108.8295	108.8295	0.00
11/02/2020	2050 On 07-May-20			Bond Future	111.16	111.1445	111.1639	111.1445	11,773.00
11/02/2020	2050 On 06-August-20			Bond Future	111.33	111.2719	111.3317	111.2719	0.00
11/02/2020	2050 On 05-November-20			Bond Future	113.33	113.2774	113.3308	113.2774	0.00
11/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	AL37 On 07-May-20			Index Future	704.65	703.2800	704.6540	703.2800	0.00
11/02/2020	AL37 On 06-August-20			Index Future	717.28	715.6310	717.2810	715.6310	0.00
11/02/2020	AL7T On 07-May-20			Index Future	813.22	811.2300	813.2150	811.2300	0.00
11/02/2020	AL7T On 06-August-20			Index Future	827.79	825.4770	827.7880	825.4770	0.00
11/02/2020	ALBI On 07-May-20			Index Future	720.03	717.6880	720.0340	717.6880	211.00
11/02/2020	ALBI On 06-August-20			Index Future	732.94	730.2920	732.9360	730.2920	0.00
11/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2020	ES33 On 06-February-20			Bond Future	10.83	79.6697	10.8250	79.6697	0.00
11/02/2020	ES33 On 07-May-20			Bond Future	11.04	76.4101	11.0368	76.4101	350.00
11/02/2020	ES33 On 06-August-20			Bond Future	11.16	77.7667	11.1619	77.7667	0.00
11/02/2020	ES33 On 05-November-20			Bond Future	11.29	75.3592	11.2930	75.3592	0.00
11/02/2020	ES42 On 06-February-20			Bond Future	11.13	81.0407	11.1250	81.0407	0.00
11/02/2020	ES42 On 07-May-20			Bond Future	11.37	77.0738	11.3703	77.0738	4,919.00
11/02/2020	ES42 On 06-August-20			Bond Future	11.49	78.4423	11.4921	78.4423	0.00
11/02/2020	ES42 On 05-November-20			Bond Future	11.62	75.5748	11.6184	75.5748	0.00
11/02/2020	GOVI On 07-May-20			GOVI	712.08	709.7610	712.0750	709.7610	1,177.00
11/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	79150	10	79150	10	0.00
11/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	79250	10	79250	10	0.00
11/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	79050	10	79050	10	0.00
11/02/2020	GOVI On 06-August-20			GOVI	724.84	722.2260	724.8350	722.2260	0.00
11/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	32950	6	32950	6	0.00
11/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	32850	6	32850	6	0.00
11/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	33050	6	33050	6	0.00
11/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2020	IGOV On 07-May-20			Index Future	263.30	263.2630	263.2980	263.2630	1,049.00
11/02/2020	IGOV On 06-August-20			Index Future	268.08	267.9490	268.0790	267.9490	0.00
11/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
11/02/2020	IS02 On 22-June-20			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
11/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
11/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3300	95.3300	95.3300	0.00
11/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.24	94.2500	94.2400	94.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	IS05 On 15-June-21			Interest Rate Swap	93.07	93.0900	93.0700	93.0900	0.00
11/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.87	92.9000	92.8700	92.9000	0.00
11/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.75	94.7800	94.7500	94.7800	51.00
11/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.60	94.6200	94.6000	94.6200	0.00
11/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.46	95.4900	95.4600	95.4900	0.00
11/02/2020	IS05 On 20-September-22			Interest Rate Swap	99.10	99.1500	99.1000	99.1500	0.00
11/02/2020	IS05 On 20-December-22			Interest Rate Swap	100.07	100.1300	100.0700	100.1300	0.00
11/02/2020	IS05 On 22-March-23			Interest Rate Swap	93.06	93.1300	93.0600	93.1300	0.00
11/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.92	98.9900	98.9200	98.9900	0.00
11/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
11/02/2020	IS10 On 17-December-25			Interest Rate Swap	88.83	88.9400	88.8300	88.9400	0.00
11/02/2020	IS10 On 16-March-26			Interest Rate Swap	85.58	85.7000	85.5800	85.7000	0.00
11/02/2020	IS10 On 15-June-26			Interest Rate Swap	84.14	84.2700	84.1400	84.2700	0.00
11/02/2020	IS10 On 21-September-26			Interest Rate Swap	86.25	86.3800	86.2500	86.3800	0.00
11/02/2020	IS10 On 21-December-26			Interest Rate Swap	90.08	90.2100	90.0800	90.2100	0.00
11/02/2020	IS10 On 15-March-27			Interest Rate Swap	88.52	88.6500	88.5200	88.6500	0.00
11/02/2020	IS10 On 21-June-27			Interest Rate Swap	90.59	90.7200	90.5900	90.7200	0.00
11/02/2020	IS10 On 20-September-27			Interest Rate Swap	96.14	96.2700	96.1400	96.2700	0.00
11/02/2020	IS10 On 20-December-27			Interest Rate Swap	96.46	96.5900	96.4600	96.5900	0.00
11/02/2020	IS10 On 22-March-28			Interest Rate Swap	89.72	89.8500	89.7200	89.8500	0.00
11/02/2020	IS10 On 20-June-28			Interest Rate Swap	97.15	97.2800	97.1500	97.2800	0.00
11/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
11/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2020	R023 On 06-February-20			Bond Future	6.53	106.8417	6.5250	106.8417	0.00
11/02/2020	R023 On 07-May-20			Bond Future	6.59	104.3763	6.5852	104.3763	67,970.00
11/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1005	1	1005	1	0.00
11/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1026	1	1026	1	0.00
11/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	985	1	985	1	0.00
11/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	206	0	206	0	0.00
11/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	201	0	201	0	0.00
11/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	196	0	196	0	0.00
11/02/2020	R023 On 06-August-20			Bond Future	6.50	106.2292	6.5021	106.2292	0.00
11/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	1941	2	1941	2	0.00
11/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	1982	2	1982	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
11/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	1962	2	1962	2	0.00
11/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	168	0	168	0	0.00
11/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	170	0	170	0	0.00
11/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	173	0	173	0	0.00
11/02/2020	R023 On 05-November-20			Bond Future	6.42	104.1903	6.4172	104.1903	0.00
11/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2380	2	2380	2	0.00
11/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2361	2	2361	2	0.00
11/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2399	2	2399	2	0.00
11/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	171	0	171	0	0.00
11/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	169	0	169	0	0.00
11/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	167	0	167	0	0.00
11/02/2020	R035 On 06-February-20			Bond Future	9.63	98.1134	9.6250	98.1134	0.00
11/02/2020	R035 On 07-May-20			Bond Future	9.81	94.1733	9.8082	94.1733	117,819.00
11/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	327	0	327	0	5,000.00
11/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	1879	2	1879	2	5,000.00
11/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1017	1	1017	1	0.00
11/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2260	2	2260	2	7,500.00
11/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1070	1	1070	1	0.00
11/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	424	0	424	0	3,530.00
11/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1234	1	1234	1	7,500.00
11/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	1990	2	1990	2	3,530.00
11/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1043	1	1043	1	0.00
11/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	5886	6	5886	6	0.00
11/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	6929	7	6929	7	0.00
11/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	2307	2	2307	2	0.00
11/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	3540	4	3540	4	0.00
11/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1954	2	1954	2	0.00
11/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	2196	2	2196	2	0.00
11/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	5191	5	5191	5	0.00
11/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	3442	4	3442	4	0.00
11/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	3152	3	3152	3	0.00
11/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	547	1	547	1	3,530.00
11/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	396	0	396	0	5,000.00
11/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	3491	4	3491	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
11/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	5647	6	5647	6	0.00
11/02/2020	R035 On 06-August-20			Bond Future	9.89	95.8451	9.8864	95.8451	410.00
11/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	648	1	648	1	24,761.00
11/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3179	3	3179	3	0.00
11/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3140	3	3140	3	0.00
11/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	382	0	382	0	3,000.00
11/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3217	3	3217	3	0.00
11/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2970	3	2970	3	0.00
11/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2904	3	2904	3	0.00
11/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	9118	9	9118	9	0.00
11/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	7363	8	7363	8	0.00
11/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2937	3	2937	3	0.00
11/02/2020	R035 On 05-November-20			Bond Future	9.97	93.0511	9.9703	93.0511	0.00
11/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5041	5	5041	5	0.00
11/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	4997	5	4997	5	0.00
11/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5085	5	5085	5	0.00
11/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2569	3	2569	3	0.00
11/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2544	3	2544	3	0.00
11/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2520	3	2520	3	0.00
11/02/2020	R035 On 04-February-21			Bond Future	10.06	94.7001	10.0642	94.7001	0.00
11/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4242	0	4242	0	0.00
11/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4206	0	4206	0	0.00
11/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4170	0	4170	0	0.00
11/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	4305	1	4305	1	0.00
11/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	4339	1	4339	1	0.00
11/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	4272	0	4272	0	0.00
11/02/2020	R186 On 06-February-20			Bond Future	7.90	115.0652	7.8950	115.0652	0.00
11/02/2020	R186 On 07-May-20			Bond Future	8.03	116.2987	8.0260	116.2987	83,899.00
11/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1444	1	1444	1	0.00
11/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	2990	3	2990	3	0.00
11/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	4946	5	4946	5	0.00
11/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1474	1	1474	1	0.00
11/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	960	1	960	1	0.00
11/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2114	2	2114	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
11/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1414	1	1414	1	0.00
11/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	412	0	412	0	0.00
11/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	1174	1	1174	1	0.00
11/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2763	3	2763	3	0.00
11/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	156	0	156	0	0.00
11/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	1126	1	1126	1	0.00
11/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1649	2	1649	2	2,500.00
11/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	740	1	740	1	0.00
11/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	445	1	445	1	23,224.00
11/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	1150	1	1150	1	0.00
11/02/2020	R186 On 06-August-20			Bond Future	8.07	113.0607	8.0661	113.0607	1,870.00
11/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	2780	3	2780	3	0.00
11/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2378	2	2378	2	0.00
11/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	2814	3	2814	3	0.00
11/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	2745	3	2745	3	0.00
11/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	1212	1	1212	1	0.00
11/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1415	2	1415	2	3,150.00
11/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	1177	1	1177	1	0.00
11/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	1194	1	1194	1	0.00
11/02/2020	R186 On 05-November-20			Bond Future	8.11	115.0728	8.1087	115.0728	0.00
11/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	3810	4	3810	4	0.00
11/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	3774	4	3774	4	0.00
11/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	3738	4	3738	4	0.00
11/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	2735	3	2735	3	3,500.00
11/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6168	6	6168	6	0.00
11/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1427	1	1427	1	3,500.00
11/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1567	2	1567	2	0.00
11/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2803	3	2803	3	0.00
11/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	1066	1	1066	1	0.00
11/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	507	1	507	1	3,500.00
11/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	1079	1	1079	1	0.00
11/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	1053	1	1053	1	0.00
11/02/2020	R197 On 06-February-20			Bond Future	301.67	301.6691	301.6691	301.6691	0.00
11/02/2020	R197 On 07-May-20			Bond Future	309.24	309.4039	309.2372	309.4039	2,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R197 On 06-August-20			Bond Future	307.15	307.2112	307.1517	307.2112	0.00
11/02/2020	R197 On 05-November-20			Bond Future	312.67	312.7483	312.6670	312.7483	0.00
11/02/2020	R202 On 06-February-20			Bond Future	223.72	223.7205	223.7205	223.7205	0.00
11/02/2020	R202 On 07-May-20			Bond Future	228.48	228.0768	228.4842	228.0768	8,483.00
11/02/2020	R202 On 06-August-20			Bond Future	228.56	228.0592	228.5556	228.0592	0.00
11/02/2020	R202 On 05-November-20			Bond Future	232.66	232.1695	232.6599	232.1695	0.00
11/02/2020	R208 On 06-February-20			Bond Future	6.47	102.7622	6.4700	102.7622	0.00
11/02/2020	R208 On 07-May-20			Bond Future	6.34	101.0867	6.3448	101.0867	15,592.00
11/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1321	1	1321	1	0.00
11/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1329	1	1329	1	0.00
11/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1312	1	1312	1	0.00
11/02/2020	R208 On 06-August-20			Bond Future	5.97	102.8813	5.9688	102.8813	0.00
11/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	18	0	18	0	0.00
11/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	19	0	19	0	0.00
11/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	17	0	17	0	0.00
11/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	276	0	276	0	0.00
11/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	271	0	271	0	0.00
11/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	265	0	265	0	0.00
11/02/2020	R208 On 05-November-20			Bond Future	5.14	101.3098	5.1383	101.3098	0.00
11/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	25	0	25	0	0.00
11/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	24	0	24	0	0.00
11/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	23	0	23	0	0.00
11/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	162	0	162	0	0.00
11/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	165	0	165	0	0.00
11/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	159	0	159	0	0.00
11/02/2020	R209 On 06-February-20			Bond Future	9.70	74.4539	9.6950	74.4539	0.00
11/02/2020	R209 On 07-May-20			Bond Future	9.88	71.5938	9.8800	71.5938	79,143.00
11/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	680	1	680	1	0.00
11/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	718	1	718	1	0.00
11/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	699	1	699	1	0.00
11/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	3383	4	3383	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
11/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	3336	4	3336	4	0.00
11/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	3429	4	3429	4	0.00
11/02/2020	R209 On 06-August-20			Bond Future	9.95	72.8648	9.9548	72.8648	200.00
11/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	36218	37	36218	37	0.00
11/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	36327	37	36327	37	0.00
11/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	36110	36	36110	36	0.00
11/02/2020	R209 On 05-November-20			Bond Future	10.03	71.0111	10.0316	71.0111	0.00
11/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3010	3	3010	3	0.00
11/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3073	3	3073	3	0.00
11/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3042	3	3042	3	0.00
11/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	3173	3	3173	3	0.00
11/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	3143	3	3143	3	0.00
11/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	3202	3	3202	3	0.00
11/02/2020	R210 On 06-February-20			Bond Future	186.87	186.8678	186.8678	186.8678	0.00
11/02/2020	R210 On 07-May-20			Bond Future	188.17	187.8641	188.1678	187.8641	1,941.00
11/02/2020	R210 On 06-August-20			Bond Future	191.62	191.2449	191.6223	191.2449	0.00
11/02/2020	R210 On 05-November-20			Bond Future	192.35	191.9801	192.3517	191.9801	0.00
11/02/2020	R212 On 06-February-20			Bond Future	161.91	161.9065	161.9065	161.9065	0.00
11/02/2020	R212 On 07-May-20			Bond Future	165.03	165.0081	165.0315	165.0081	6,744.00
11/02/2020	R212 On 06-August-20			Bond Future	165.78	165.6921	165.7755	165.6921	0.00
11/02/2020	R212 On 05-November-20			Bond Future	168.75	168.6784	168.7524	168.6784	0.00
11/02/2020	R213 On 06-February-20			Bond Future	9.05	89.0642	9.0450	89.0642	0.00
11/02/2020	R213 On 07-May-20			Bond Future	9.19	86.3591	9.1862	86.3591	19,417.00
11/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1100	1	1100	1	0.00
11/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1125	1	1125	1	0.00
11/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1150	1	1150	1	0.00
11/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	2169	2	2169	2	0.00
11/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	2243	2	2243	2	0.00
11/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	2206	2	2206	2	0.00
11/02/2020	R213 On 06-August-20			Bond Future	9.25	87.8922	9.2508	87.8922	300.00
11/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2508	2	2508	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
11/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2572	2	2572	2	0.00
11/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2540	2	2540	2	0.00
11/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	2246	2	2246	2	0.00
11/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	2219	2	2219	2	0.00
11/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	2274	2	2274	2	0.00
11/02/2020	R213 On 05-November-20			Bond Future	9.32	85.9073	9.3220	85.9073	0.00
11/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	3691	4	3691	4	0.00
11/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	3727	4	3727	4	0.00
11/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	3763	4	3763	4	0.00
11/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	2095	2	2095	2	0.00
11/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	2138	2	2138	2	0.00
11/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	2116	2	2116	2	0.00
11/02/2020	R214 On 06-February-20			Bond Future	9.89	73.1885	9.8850	73.1885	0.00
11/02/2020	R214 On 07-May-20			Bond Future	10.08	70.0527	10.0826	70.0527	16,037.00
11/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1009	1	1009	1	0.00
11/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1032	1	1032	1	0.00
11/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	985	1	985	1	0.00
11/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	264	0	264	0	1,250.00
11/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1394	1	1394	1	1,250.00
11/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4323	4	4323	4	0.00
11/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	2527	3	2527	3	0.00
11/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	3195	3	3195	3	0.00
11/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	5571	6	5571	6	0.00
11/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	737	1	737	1	1,250.00
11/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	3150	3	3150	3	0.00
11/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	3105	3	3105	3	0.00
11/02/2020	R214 On 06-August-20			Bond Future	10.16	71.2963	10.1553	71.2963	300.00
11/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2213	2	2213	2	0.00
11/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2243	2	2243	2	0.00
11/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2274	2	2274	2	0.00
11/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	3344	4	3344	4	0.00
11/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	3415	4	3415	4	0.00
11/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	3380	4	3380	4	0.00
11/02/2020	R214 On 05-November-20			Bond Future	10.23	69.2696	10.2323	69.2696	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3363	3	3363	3	0.00
11/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3396	3	3396	3	0.00
11/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3330	3	3330	3	0.00
11/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	3281	4	3281	4	0.00
11/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	3251	3	3251	3	0.00
11/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	3222	3	3222	3	0.00
11/02/2020	R248 On 06-February-20			Bond Future	10.03	92.0551	10.0250	92.0551	0.00
11/02/2020	R248 On 07-May-20			Bond Future	10.23	87.7043	10.2316	87.7043	91,229.00
11/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	801	1	801	1	0.00
11/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	4683	4	4683	4	0.00
11/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	850	1	850	1	0.00
11/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2203	2	2203	2	0.00
11/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	825	1	825	1	0.00
11/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	623	1	623	1	300.00
11/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	4612	5	4612	5	0.00
11/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	2459	3	2459	3	300.00
11/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	5199	6	5199	6	0.00
11/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	4675	5	4675	5	0.00
11/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	1039	1	1039	1	300.00
11/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	4550	5	4550	5	0.00
11/02/2020	R248 On 06-August-20			Bond Future	10.31	89.2613	10.3086	89.2613	400.00
11/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	512	0	512	0	20,640.00
11/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	2979	3	2979	3	0.00
11/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3056	3	3056	3	0.00
11/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	285	0	285	0	3,000.00
11/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3018	3	3018	3	0.00
11/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3972	4	3972	4	0.00
11/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3929	4	3929	4	0.00
11/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	11926	12	11926	12	0.00
11/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	4015	4	4015	4	0.00
11/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	9726	10	9726	10	0.00
11/02/2020	R248 On 05-November-20			Bond Future	10.39	86.4136	10.3901	86.4136	0.00
11/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	2718	3	2718	3	0.00
11/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	2684	3	2684	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
11/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	2650	3	2650	3	0.00
11/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	5596	6	5596	6	0.00
11/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	5646	6	5646	6	0.00
11/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	5547	6	5547	6	0.00