



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 June 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	2025 On 06-August-20			Bond Future	138.57	138.4392	138.5748	138.4392	4,976.00
08/06/2020	2025 On 05-November-20			Bond Future	140.13	139.9971	140.1335	139.9971	0.00
08/06/2020	2025 On 04-February-21			Bond Future	140.29	140.1551	140.2926	140.1551	0.00
08/06/2020	2025 On 06-May-21			Bond Future	142.03	141.8863	142.0252	141.8863	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
08/06/2020	2029 On 06-August-20			Bond Future	100.19	100.1827	100.1942	100.1827	4,982.00
08/06/2020	2029 On 05-November-20			Bond Future	100.18	100.1736	100.1847	100.1736	0.00
08/06/2020	2029 On 04-February-21			Bond Future	101.39	101.3767	101.3876	101.3767	0.00
08/06/2020	2029 On 06-May-21			Bond Future	101.49	101.4778	101.4885	101.4778	0.00
08/06/2020	2030 On 06-August-20			Bond Future	9.15	93.6366	9.1464	93.6366	106,867.00
08/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	2007	2	2007	2	0.00
08/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	7356	8	7356	8	0.00
08/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1889	2	1889	2	450.00
08/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	514	1	514	1	800.00
08/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	1392	2	1392	2	800.00
08/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	2068	2	2068	2	0.00
08/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	11516	12	11516	12	0.00
08/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	5508	6	5508	6	470.00
08/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	8810	9	8810	9	470.00
08/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	3122	4	3122	4	0.00
08/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	5289	6	5289	6	0.00
08/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	9055	10	9055	10	0.00
08/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	5731	6	5731	6	0.00
08/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	4445	5	4445	5	450.00
08/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	2037	2	2037	2	0.00
08/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	12589	13	12589	13	0.00
08/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	6460	7	6460	7	650.00
08/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	9646	10	9646	10	0.00
08/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	704	1	704	1	323.00
08/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	2351	3	2351	3	323.00
08/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	4656	4	4656	4	0.00
08/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	94	0	94	0	650.00
08/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	125	0	125	0	0.00
08/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2033	2	2033	2	2,500.00
08/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	19	0	19	0	650.00
08/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2314	2	2314	2	0.00
08/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1513	1	1513	1	800.00
08/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	35	0	35	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
08/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	406	0	406	0	0.00
08/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	607	1	607	1	0.00
08/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2285	2	2285	2	0.00
08/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	943	1	943	1	0.00
08/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	553	1	553	1	0.00
08/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	665	1	665	1	5,850.00
08/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	275	0	275	0	0.00
08/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3117	3	3117	3	0.00
08/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	5350	5	5350	5	0.00
08/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	141	0	141	0	0.00
08/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2465	2	2465	2	0.00
08/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2344	2	2344	2	0.00
08/06/2020	2030 On 05-November-20			Bond Future	9.32	94.6685	9.3241	94.6685	0.00
08/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	2103	2	2103	2	3,000.00
08/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	4291	5	4291	5	0.00
08/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1129	1	1129	1	1,000.00
08/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2562	3	2562	3	1,000.00
08/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1841	2	1841	2	3,000.00
08/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	3531	4	3531	4	0.00
08/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	803	1	803	1	3,000.00
08/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	3563	4	3563	4	0.00
08/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5936	6	5936	6	0.00
08/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	2126	2	2126	2	14,160.00
08/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	5191	6	5191	6	0.00
08/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	3078	3	3078	3	3,000.00
08/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	7491	8	7491	8	0.00
08/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1160	1	1160	1	14,160.00
08/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1448	2	1448	2	15,758.00
08/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2536	3	2536	3	15,758.00
08/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	7099	8	7099	8	0.00
08/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3594	4	3594	4	0.00
08/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3158	3	3158	3	0.00
08/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4255	4	4255	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
08/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	4857	5	4857	5	0.00
08/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1175	1	1175	1	3,000.00
08/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6186	6	6186	6	0.00
08/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1311	1	1311	1	15,758.00
08/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3209	3	3209	3	0.00
08/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5356	5	5356	5	0.00
08/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3623	3	3623	3	0.00
08/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	6953	7	6953	7	0.00
08/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2164	2	2164	2	14,160.00
08/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1813	2	1813	2	1,000.00
08/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3183	3	3183	3	0.00
08/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	8238	8	8238	8	0.00
08/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4222	4	4222	4	0.00
08/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2659	2	2659	2	3,000.00
08/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7047	7	7047	7	0.00
08/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	4894	5	4894	5	0.00
08/06/2020	2030 On 04-February-21			Bond Future	9.51	91.7787	9.5079	91.7787	0.00
08/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1326	1	1326	1	1,000.00
08/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2941	3	2941	3	0.00
08/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2818	3	2818	3	1,000.00
08/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1311	1	1311	1	800.00
08/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2916	3	2916	3	0.00
08/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2891	3	2891	3	0.00
08/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	2224	2	2224	2	800.00
08/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	6170	7	6170	7	0.00
08/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2402	2	2402	2	1,800.00
08/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	5946	6	5946	6	0.00
08/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5023	5	5023	5	0.00
08/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	8040	8	8040	8	0.00
08/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	4890	5	4890	5	0.00
08/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	4923	5	4923	5	0.00
08/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	7994	8	7994	8	0.00
08/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	4858	5	4858	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
08/06/2020	2030 On 06-May-21			Bond Future	9.70	92.8929	9.6998	92.8929	0.00
08/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7889	8	7889	8	0.00
08/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	3195	3	3195	3	0.00
08/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	11207	12	11207	12	0.00
08/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	1156	1	1156	1	700.00
08/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	5287	6	5287	6	0.00
08/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	5668	6	5668	6	0.00
08/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	11243	12	11243	12	0.00
08/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	3359	4	3359	4	0.00
08/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	11280	12	11280	12	0.00
08/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1187	1	1187	1	0.00
08/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6010	6	6010	6	700.00
08/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11201	11	11201	11	0.00
08/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4104	4	4104	4	700.00
08/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6241	6	6241	6	0.00
08/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1207	1	1207	1	0.00
08/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1197	1	1197	1	0.00
08/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3847	4	3847	4	0.00
08/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2471	2	2471	2	0.00
08/06/2020	2032 On 06-August-20			Bond Future	10.05	91.5078	10.0494	91.5078	92,900.00
08/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1999	2	1999	2	0.00
08/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	930	1	930	1	0.00
08/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	948	1	948	1	0.00
08/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	206	0	206	0	800.00
08/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	668	1	668	1	800.00
08/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	967	1	967	1	0.00
08/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	4659	4	4659	4	0.00
08/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	4753	4	4753	4	0.00
08/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	8507	8	8507	8	0.00
08/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	5550	5	5550	5	0.00
08/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	4706	4	4706	4	0.00
08/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2868	3	2868	3	800.00
08/06/2020	2032 On 05-November-20			Bond Future	10.25	88.3700	10.2464	88.3700	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
08/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2412	3	2412	3	0.00
08/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6790	7	6790	7	0.00
08/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	6456	7	6456	7	0.00
08/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1119	1	1119	1	3,000.00
08/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	2059	2	2059	2	3,000.00
08/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1699	2	1699	2	1,000.00
08/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2436	3	2436	3	0.00
08/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	891	1	891	1	1,000.00
08/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2388	3	2388	3	0.00
08/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5447	5	5447	5	0.00
08/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	8344	8	8344	8	0.00
08/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	9266	9	9266	9	0.00
08/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1967	2	1967	2	1,000.00
08/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	6743	6	6743	6	0.00
08/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6008	6	6008	6	0.00
08/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5369	5	5369	5	0.00
08/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5408	5	5408	5	0.00
08/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2136	2	2136	2	3,000.00
08/06/2020	2032 On 04-February-21			Bond Future	10.45	89.4115	10.4472	89.4115	0.00
08/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	946	1	946	1	800.00
08/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	2255	3	2255	3	0.00
08/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1638	2	1638	2	800.00
08/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	2298	3	2298	3	0.00
08/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5672	6	5672	6	0.00
08/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	2277	3	2277	3	0.00
08/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	7305	7	7305	7	0.00
08/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	7263	7	7263	7	0.00
08/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	8783	8	8783	8	0.00
08/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3531	3	3531	3	800.00
08/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	7346	7	7346	7	0.00
08/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	11428	11	11428	11	0.00
08/06/2020	2032 On 06-May-21			Bond Future	10.65	86.3489	10.6533	86.3489	0.00
08/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9975	11	9975	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	10009	11	10009	11	0.00
08/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9940	11	9940	11	0.00
08/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2246	2	2246	2	0.00
08/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2231	2	2231	2	0.00
08/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2216	2	2216	2	0.00
08/06/2020	2033 On 06-August-20			Bond Future	96.48	96.5162	96.4759	96.5162	12,178.00
08/06/2020	2033 On 05-November-20			Bond Future	96.35	96.3910	96.3497	96.3910	0.00
08/06/2020	2033 On 04-February-21			Bond Future	97.51	97.5485	97.5064	97.5485	0.00
08/06/2020	2033 On 06-May-21			Bond Future	97.48	97.5248	97.4819	97.5248	0.00
08/06/2020	2037 On 06-August-20			Bond Future	10.99	82.1489	10.9909	82.1489	87,061.00
08/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	377	1	377	1	0.00
08/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	369	0	369	0	0.00
08/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	386	1	386	1	0.00
08/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8176	8	8176	8	0.00
08/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8110	8	8110	8	0.00
08/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8044	8	8044	8	0.00
08/06/2020	2037 On 05-November-20			Bond Future	11.19	83.0544	11.1902	83.0544	0.00
08/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1611	2	1611	2	0.00
08/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1572	2	1572	2	0.00
08/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1592	2	1592	2	0.00
08/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	8370	8	8370	8	0.00
08/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	8267	8	8267	8	0.00
08/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	8318	8	8318	8	0.00
08/06/2020	2037 On 04-February-21			Bond Future	11.40	79.7777	11.3973	79.7777	0.00
08/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6985	7	6985	7	300.00
08/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1101	1	1101	1	72.00
08/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	13389	14	13389	14	0.00
08/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	3392	4	3392	4	0.00
08/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	2214	2	2214	2	0.00
08/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	2050	2	2050	2	0.00
08/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	6727	7	6727	7	0.00
08/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	2070	2	2070	2	0.00
08/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	2497	3	2497	3	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	2090	2	2090	2	0.00
08/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	9291	9	9291	9	0.00
08/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	3757	4	3757	4	240.00
08/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	8393	8	8393	8	0.00
08/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	9390	9	9390	9	0.00
08/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	956	1	956	1	300.00
08/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	6833	6	6833	6	72.00
08/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	9000	9	9000	9	72.00
08/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	9340	9	9340	9	0.00
08/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	12924	12	12924	12	0.00
08/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3615	3	3615	3	0.00
08/06/2020	2037 On 06-May-21			Bond Future	11.61	80.7466	11.6102	80.7466	0.00
08/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	8550	9	8550	9	0.00
08/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	8581	9	8581	9	0.00
08/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	8613	9	8613	9	0.00
08/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3955	4	3955	4	0.00
08/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3933	4	3933	4	0.00
08/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3978	4	3978	4	0.00
08/06/2020	2038 On 06-August-20			Bond Future	107.43	106.9707	107.4261	106.9707	10,496.00
08/06/2020	2038 On 05-November-20			Bond Future	108.63	108.1745	108.6346	108.1745	0.00
08/06/2020	2038 On 04-February-21			Bond Future	108.23	107.7602	108.2253	107.7602	0.00
08/06/2020	2038 On 06-May-21			Bond Future	109.56	109.0916	109.5622	109.0916	0.00
08/06/2020	2040 On 06-August-20			Bond Future	11.18	83.7780	11.1806	83.7780	50,990.00
08/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	338	0	338	0	0.00
08/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1797	2	1797	2	0.00
08/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	346	0	346	0	0.00
08/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	354	0	354	0	0.00
08/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	3118	4	3118	4	0.00
08/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	108	0	108	0	800.00
08/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	379	1	379	1	800.00
08/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1637	2	1637	2	0.00
08/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	8481	8	8481	8	0.00
08/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	12276	12	12276	12	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
08/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4350	4	4350	4	800.00
08/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	8763	8	8763	8	0.00
08/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4084	4	4084	4	12,538.00
08/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	8834	8	8834	8	0.00
08/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2583	2	2583	2	517.00
08/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	8692	8	8692	8	0.00
08/06/2020	2040 On 05-November-20			Bond Future	11.38	84.7015	11.3795	84.7015	0.00
08/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	723	1	723	1	2,000.00
08/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	523	1	523	1	2,000.00
08/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1028	1	1028	1	2,230.00
08/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1558	2	1558	2	0.00
08/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1421	2	1421	2	2,000.00
08/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	3289	4	3289	4	2,230.00
08/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	5687	6	5687	6	0.00
08/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1578	2	1578	2	0.00
08/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	4934	5	4934	5	0.00
08/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1598	2	1598	2	0.00
08/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4147	4	4147	4	2,000.00
08/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9133	9	9133	9	0.00
08/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9078	9	9078	9	0.00
08/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	14568	14	14568	14	0.00
08/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	10983	10	10983	10	0.00
08/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3623	3	3623	3	2,000.00
08/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	5849	6	5849	6	0.00
08/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	9586	9	9586	9	0.00
08/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	9189	9	9189	9	0.00
08/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	12852	12	12852	12	0.00
08/06/2020	2040 On 04-February-21			Bond Future	11.59	81.1939	11.5864	81.1939	0.00
08/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1441	2	1441	2	800.00
08/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	5747	6	5747	6	0.00
08/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2027	2	2027	2	0.00
08/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	777	1	777	1	500.00
08/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	851	1	851	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2048	2	2048	2	0.00
08/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1695	2	1695	2	500.00
08/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	5163	6	5163	6	0.00
08/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2006	2	2006	2	0.00
08/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	10200	10	10200	10	0.00
08/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5268	5	5268	5	500.00
08/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	11096	11	11096	11	0.00
08/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	16193	16	16193	16	0.00
08/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	15596	15	15596	15	0.00
08/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	12152	12	12152	12	0.00
08/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	10093	10	10093	10	0.00
08/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	10147	10	10147	10	0.00
08/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	4776	5	4776	5	800.00
08/06/2020	2040 On 06-May-21			Bond Future	11.80	82.1802	11.7987	82.1802	0.00
08/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	8351	9	8351	9	0.00
08/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	8388	9	8388	9	0.00
08/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	8315	9	8315	9	0.00
08/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4609	4	4609	4	0.00
08/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4588	4	4588	4	0.00
08/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4567	4	4567	4	0.00
08/06/2020	2044 On 06-August-20			Bond Future	11.23	80.5419	11.2307	80.5419	78,453.00
08/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	50	0	50	0	602.00
08/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	206	0	206	0	0.00
08/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	121	0	121	0	140.00
08/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	15	0	15	0	140.00
08/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	277	0	277	0	602.00
08/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	217	0	217	0	0.00
08/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	211	0	211	0	0.00
08/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1913	2	1913	2	0.00
08/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	2397	3	2397	3	0.00
08/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	10358	10	10358	10	0.00
08/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	12119	12	12119	12	0.00
08/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	17884	17	17884	17	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
08/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	10436	10	10436	10	0.00
08/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	3998	4	3998	4	140.00
08/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3361	3	3361	3	602.00
08/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	14684	14	14684	14	0.00
08/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	9595	9	9595	9	0.00
08/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	10514	10	10514	10	0.00
08/06/2020	2044 On 05-November-20			Bond Future	11.42	81.4298	11.4228	81.4298	0.00
08/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	672	1	672	1	1,815.00
08/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	928	1	928	1	0.00
08/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	4322	5	4322	5	0.00
08/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1500	2	1500	2	0.00
08/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1540	2	1540	2	0.00
08/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	4491	5	4491	5	0.00
08/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	940	1	940	1	568.00
08/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1003	1	1003	1	1,815.00
08/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1519	2	1519	2	0.00
08/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1028	1	1028	1	525.00
08/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	381	0	381	0	525.00
08/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	3647	4	3647	4	0.00
08/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	170	0	170	0	1,815.00
08/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	3316	4	3316	4	0.00
08/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	352	0	352	0	568.00
08/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	9116	9	9116	9	0.00
08/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	11129	11	11129	11	0.00
08/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5344	5	5344	5	1,815.00
08/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4443	4	4443	4	1,815.00
08/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	20629	20	20629	20	0.00
08/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	11265	11	11265	11	0.00
08/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	16453	16	16453	16	0.00
08/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	9172	9	9172	9	0.00
08/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	16875	16	16875	16	0.00
08/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	11680	11	11680	11	0.00
08/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	13423	13	13423	13	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
08/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	5770	5	5770	5	525.00
08/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	9230	9	9230	9	0.00
08/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	4605	4	4605	4	568.00
08/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	11610	11	11610	11	0.00
08/06/2020	2044 On 04-February-21			Bond Future	11.62	78.0089	11.6224	78.0089	0.00
08/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1858	2	1858	2	0.00
08/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1898	2	1898	2	0.00
08/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1741	2	1741	2	0.00
08/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	903	1	903	1	405.00
08/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1878	2	1878	2	0.00
08/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1356	2	1356	2	0.00
08/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2973	3	2973	3	0.00
08/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	10735	10	10735	10	0.00
08/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	11139	11	11139	11	405.00
08/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	15433	15	15433	15	0.00
08/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	8269	8	8269	8	405.00
08/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	10792	10	10792	10	0.00
08/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	12732	12	12732	12	0.00
08/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	10678	10	10678	10	0.00
08/06/2020	2044 On 06-May-21			Bond Future	11.83	78.9565	11.8270	78.9565	0.00
08/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	8357	9	8357	9	0.00
08/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	8321	9	8321	9	0.00
08/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	8285	9	8285	9	0.00
08/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4673	4	4673	4	0.00
08/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4694	4	4694	4	0.00
08/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4653	4	4653	4	0.00
08/06/2020	2046 On 06-August-20			Bond Future	97.41	97.1450	97.4054	97.1450	15,969.00
08/06/2020	2046 On 05-November-20			Bond Future	96.72	96.4528	96.7156	96.4528	0.00
08/06/2020	2046 On 04-February-21			Bond Future	97.88	97.6115	97.8772	97.6115	0.00
08/06/2020	2046 On 06-May-21			Bond Future	97.28	97.0089	97.2776	97.0089	0.00
08/06/2020	2050 On 06-August-20			Bond Future	98.23	97.4882	98.2327	97.4882	16,793.00
08/06/2020	2050 On 05-November-20			Bond Future	99.34	98.5853	99.3376	98.5853	0.00
08/06/2020	2050 On 04-February-21			Bond Future	98.62	97.8596	98.6206	97.8596	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
08/06/2020	2050 On 06-May-21			Bond Future	99.84	99.0686	99.8388	99.0686	0.00
08/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	AL37 On 06-August-20			Index Future	730.72	732.8780	730.7240	732.8780	0.00
08/06/2020	AL37 On 05-November-20			Index Future	738.84	741.0270	738.8350	741.0270	0.00
08/06/2020	AL37 On 04-February-21			Index Future	747.52	749.7460	747.5210	749.7460	0.00
08/06/2020	AL37 On 06-May-21			Index Future	756.57	758.8260	756.5690	758.8260	0.00
08/06/2020	AL7T On 06-August-20			Index Future	812.93	817.7650	812.9260	817.7650	0.00
08/06/2020	AL7T On 05-November-20			Index Future	821.95	826.8570	821.9510	826.8570	0.00
08/06/2020	AL7T On 04-February-21			Index Future	831.61	836.5860	831.6130	836.5860	0.00
08/06/2020	AL7T On 06-May-21			Index Future	841.68	846.7180	841.6790	846.7180	0.00
08/06/2020	ALBI On 06-August-20			Index Future	710.03	713.9920	710.0290	713.9920	212.00
08/06/2020	ALBI On 05-November-20			Index Future	717.91	721.9310	717.9110	721.9310	0.00
08/06/2020	ALBI On 04-February-21			Index Future	726.35	730.4250	726.3500	730.4250	0.00
08/06/2020	ALBI On 06-May-21			Index Future	735.14	739.2710	735.1420	739.2710	0.00
08/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2020	ES33 On 06-August-20			Bond Future	11.78	75.3814	11.7792	75.3814	350.00
08/06/2020	ES33 On 05-November-20			Bond Future	12.03	72.4363	12.0298	72.4363	0.00
08/06/2020	ES33 On 04-February-21			Bond Future	12.29	73.2900	12.2912	73.2900	0.00
08/06/2020	ES33 On 06-May-21			Bond Future	12.55	70.4013	12.5548	70.4013	0.00
08/06/2020	ES42 On 06-August-20			Bond Future	12.25	74.7359	12.2533	74.7359	4,919.00
08/06/2020	ES42 On 05-November-20			Bond Future	12.50	71.3005	12.4981	71.3005	0.00
08/06/2020	ES42 On 04-February-21			Bond Future	12.75	72.1415	12.7456	72.1415	0.00
08/06/2020	ES42 On 06-May-21			Bond Future	13.01	68.7580	13.0052	68.7580	0.00
08/06/2020	GOVI On 06-August-20			GOVI	702.14	706.0280	702.1420	706.0280	1,032.00
08/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	259880	22	259880	22	0.00
08/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	259780	22	259780	22	0.00
08/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	259980	22	259980	22	0.00
08/06/2020	GOVI On 05-November-20			GOVI	709.94	713.8780	709.9360	713.8780	0.00
08/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 05-November-20	737.84	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
08/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	279140	24	279140	24	0.00
08/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	278940	24	278940	24	0.00
08/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	279040	24	279040	24	0.00
08/06/2020	GOVI On 04-February-21			GOVI	718.28	722.2780	718.2820	722.2780	0.00
08/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	326580	29	326580	29	0.00
08/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	326680	29	326680	29	0.00
08/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	326780	29	326780	29	0.00
08/06/2020	GOVI On 06-May-21			GOVI	726.98	731.0250	726.9760	731.0250	0.00
08/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	483060	52	483060	52	0.00
08/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	482860	52	482860	52	0.00
08/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	482960	52	482960	52	0.00
08/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2020	IGOV On 06-August-20			Index Future	255.89	255.4220	255.8880	255.4220	1,132.00
08/06/2020	IGOV On 05-November-20			Index Future	258.79	258.3240	258.7910	258.3240	47.00
08/06/2020	IGOV On 04-February-21			Index Future	261.90	261.4260	261.8950	261.4260	0.00
08/06/2020	IGOV On 06-May-21			Index Future	265.13	264.6530	265.1270	264.6530	0.00
08/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
08/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
08/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.07	94.0600	94.0700	94.0600	0.00
08/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.34	92.3300	92.3400	92.3300	0.00
08/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.56	90.5500	90.5600	90.5500	0.00
08/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.63	89.5900	89.6300	89.5900	0.00
08/06/2020	IS05 On 21-December-21			Interest Rate Swap	91.01	90.9600	91.0100	90.9600	51.00
08/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.54	90.4800	90.5400	90.4800	0.00
08/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.78	90.7100	90.7800	90.7100	0.00
08/06/2020	IS05 On 20-September-22			Interest Rate Swap	94.08	94.0100	94.0800	94.0100	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
08/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.80	94.7000	94.8000	94.7000	0.00
08/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.45	87.3300	87.4500	87.3300	0.00
08/06/2020	IS05 On 20-June-23			Interest Rate Swap	93.21	93.0700	93.2100	93.0700	0.00
08/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/06/2020	IS10 On 17-December-25			Interest Rate Swap	83.11	82.9300	83.1100	82.9300	0.00
08/06/2020	IS10 On 16-March-26			Interest Rate Swap	79.84	79.6500	79.8400	79.6500	0.00
08/06/2020	IS10 On 15-June-26			Interest Rate Swap	78.47	78.2600	78.4700	78.2600	0.00
08/06/2020	IS10 On 21-September-26			Interest Rate Swap	80.74	80.5100	80.7400	80.5100	0.00
08/06/2020	IS10 On 21-December-26			Interest Rate Swap	84.99	84.7400	84.9900	84.7400	0.00
08/06/2020	IS10 On 15-March-27			Interest Rate Swap	83.77	83.5000	83.7700	83.5000	0.00
08/06/2020	IS10 On 21-June-27			Interest Rate Swap	86.03	85.7300	86.0300	85.7300	0.00
08/06/2020	IS10 On 20-September-27			Interest Rate Swap	91.89	91.5800	91.8900	91.5800	0.00
08/06/2020	IS10 On 20-December-27			Interest Rate Swap	92.36	92.0300	92.3600	92.0300	0.00
08/06/2020	IS10 On 22-March-28			Interest Rate Swap	85.55	85.2100	85.5500	85.2100	0.00
08/06/2020	IS10 On 20-June-28			Interest Rate Swap	93.36	93.0200	93.3600	93.0200	0.00
08/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2020	R023 On 06-August-20			Bond Future	5.19	109.5748	5.1867	109.5748	26,872.00
08/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4933	5	4933	5	0.00
08/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	4979	5	4979	5	0.00
08/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4956	5	4956	5	0.00
08/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	1	0	1	0	0.00
08/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	1	0	1	0	0.00
08/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	1	0	1	0	0.00
08/06/2020	R023 On 05-November-20			Bond Future	5.27	106.8734	5.2702	106.8734	0.00
08/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4738	5	4738	5	0.00
08/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4718	5	4718	5	0.00
08/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4758	5	4758	5	0.00
08/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	23	0	23	0	0.00
08/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	22	0	22	0	0.00
08/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	22	0	22	0	0.00
08/06/2020	R023 On 04-February-21			Bond Future	5.35	108.1320	5.3452	108.1320	0.00
08/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2246	2	2246	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
08/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2276	2	2276	2	0.00
08/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2261	2	2261	2	0.00
08/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	337	0	337	0	0.00
08/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	342	0	342	0	0.00
08/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	333	0	333	0	0.00
08/06/2020	R023 On 06-May-21			Bond Future	5.41	105.5319	5.4081	105.5319	0.00
08/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3767	4	3767	4	0.00
08/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3798	4	3798	4	0.00
08/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3782	4	3782	4	0.00
08/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	101	0	101	0	0.00
08/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	99	0	99	0	0.00
08/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	102	0	102	0	0.00
08/06/2020	R035 On 06-August-20			Bond Future	10.72	91.1312	10.7184	91.1312	100,524.00
08/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	71	0	71	0	24,761.00
08/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	92	0	92	0	500.00
08/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	697	1	697	1	0.00
08/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	396	1	396	1	500.00
08/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1838	2	1838	2	0.00
08/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	712	1	712	1	0.00
08/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	682	1	682	1	0.00
08/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	33	0	33	0	3,000.00
08/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	14486	14	14486	14	0.00
08/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6116	6	6116	6	0.00
08/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	6229	6	6229	6	0.00
08/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6172	6	6172	6	0.00
08/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	12503	12	12503	12	0.00
08/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3624	3	3624	3	500.00
08/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	7690	7	7690	7	0.00
08/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	11811	11	11811	11	0.00
08/06/2020	R035 On 05-November-20			Bond Future	10.92	87.6596	10.9231	87.6596	0.00
08/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	2497	3	2497	3	0.00
08/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	2522	3	2522	3	0.00
08/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	2472	3	2472	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
08/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	6446	6	6446	6	0.00
08/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6402	6	6402	6	0.00
08/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6359	6	6359	6	0.00
08/06/2020	R035 On 04-February-21			Bond Future	11.14	88.6923	11.1362	88.6923	0.00
08/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2056	2	2056	2	0.00
08/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2224	2	2224	2	0.00
08/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2035	2	2035	2	0.00
08/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4920	5	4920	5	0.00
08/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2015	2	2015	2	0.00
08/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	9169	9	9169	9	0.00
08/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4896	5	4896	5	650.00
08/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	9218	9	9218	9	0.00
08/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	8733	8	8733	8	650.00
08/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	9120	9	9120	9	0.00
08/06/2020	R035 On 06-May-21			Bond Future	11.35	85.2892	11.3465	85.2892	0.00
08/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	9168	10	9168	10	0.00
08/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	9235	10	9235	10	0.00
08/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2850	3	2850	3	793.00
08/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	8091	9	8091	9	0.00
08/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	5700	6	5700	6	0.00
08/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	9201	10	9201	10	0.00
08/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	5859	6	5859	6	793.00
08/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4182	4	4182	4	793.00
08/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3422	3	3422	3	0.00
08/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	9916	10	9916	10	0.00
08/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3443	3	3443	3	0.00
08/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3402	3	3402	3	0.00
08/06/2020	R186 On 06-August-20			Bond Future	7.66	115.9259	7.6616	115.9259	78,849.00
08/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	4240	5	4240	5	0.00
08/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	1162	1	1162	1	2,500.00
08/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	7051	7	7051	7	900.00
08/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2778	3	2778	3	900.00
08/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3742	4	3742	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
08/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	4282	5	4282	5	0.00
08/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	4198	5	4198	5	0.00
08/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	509	0	509	0	0.00
08/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2310	2	2310	2	2,500.00
08/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	971	1	971	1	0.00
08/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	623	1	623	1	0.00
08/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	490	0	490	0	0.00
08/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	499	0	499	0	0.00
08/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	114	0	114	0	0.00
08/06/2020	R186 On 05-November-20			Bond Future	7.83	117.2023	7.8321	117.2023	0.00
08/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	943	1	943	1	1,200.00
08/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	5318	6	5318	6	0.00
08/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	5283	6	5283	6	0.00
08/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	3105	3	3105	3	1,200.00
08/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	5248	6	5248	6	0.00
08/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2647	3	2647	3	3,500.00
08/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	4203	4	4203	4	3,500.00
08/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7597	8	7597	8	0.00
08/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1619	2	1619	2	0.00
08/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	519	0	519	0	3,500.00
08/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1158	1	1158	1	0.00
08/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2607	2	2607	2	0.00
08/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1172	1	1172	1	0.00
08/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2243	2	2243	2	0.00
08/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1144	1	1144	1	0.00
08/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5345	5	5345	5	0.00
08/06/2020	R186 On 04-February-21			Bond Future	8.01	113.2992	8.0059	113.2992	0.00
08/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3385	4	3385	4	0.00
08/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3413	4	3413	4	0.00
08/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3442	4	3442	4	0.00
08/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2656	3	2656	3	0.00
08/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2636	2	2636	2	0.00
08/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2677	3	2677	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
08/06/2020	R186 On 06-May-21			Bond Future	8.19	114.6738	8.1893	114.6738	0.00
08/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11817	12	11817	12	0.00
08/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11780	12	11780	12	0.00
08/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11744	12	11744	12	0.00
08/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	426	0	426	0	0.00
08/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	431	0	431	0	0.00
08/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	422	0	422	0	0.00
08/06/2020	R197 On 06-August-20			Bond Future	307.47	307.4422	307.4663	307.4422	2,549.00
08/06/2020	R197 On 05-November-20			Bond Future	310.92	310.9010	310.9236	310.9010	0.00
08/06/2020	R197 On 04-February-21			Bond Future	306.72	306.6989	306.7207	306.6989	0.00
08/06/2020	R197 On 06-May-21			Bond Future	310.51	310.4883	310.5097	310.4883	0.00
08/06/2020	R202 On 06-August-20			Bond Future	214.70	214.6745	214.7011	214.6745	7,794.00
08/06/2020	R202 On 05-November-20			Bond Future	217.12	217.0896	217.1151	217.0896	0.00
08/06/2020	R202 On 04-February-21			Bond Future	215.51	215.4814	215.5066	215.4814	0.00
08/06/2020	R202 On 06-May-21			Bond Future	218.17	218.1434	218.1682	218.1434	0.00
08/06/2020	R208 On 06-August-20			Bond Future	3.34	104.5897	3.3385	104.5897	23,391.00
08/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1395	1	1395	1	0.00
08/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1401	1	1401	1	0.00
08/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1388	1	1388	1	0.00
08/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
08/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
08/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
08/06/2020	R208 On 05-November-20			Bond Future	2.60	102.3496	2.5991	102.3496	0.00
08/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	850	1	850	1	0.00
08/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	847	1	847	1	0.00
08/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	843	1	843	1	0.00
08/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
08/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
08/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
08/06/2020	R209 On 06-August-20			Bond Future	10.66	69.6352	10.6639	69.6352	62,483.00
08/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
08/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
08/06/2020	R209 On 06-August-20	5.55	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
08/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	40387	40	40387	40	0.00
08/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	40496	40	40496	40	0.00
08/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	40279	40	40279	40	0.00
08/06/2020	R209 On 05-November-20			Bond Future	10.85	67.2616	10.8460	67.2616	0.00
08/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1813	2	1813	2	0.00
08/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1851	2	1851	2	0.00
08/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1832	2	1832	2	0.00
08/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	6660	6	6660	6	0.00
08/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	6618	6	6618	6	0.00
08/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	6702	6	6702	6	0.00
08/06/2020	R209 On 04-February-21			Bond Future	11.03	68.0543	11.0305	68.0543	0.00
08/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	2207	2	2207	2	0.00
08/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	2226	2	2226	2	0.00
08/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	2187	2	2187	2	0.00
08/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	7455	7	7455	7	0.00
08/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	7415	7	7415	7	0.00
08/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	7374	7	7374	7	0.00
08/06/2020	R209 On 06-May-21			Bond Future	11.22	65.7380	11.2183	65.7380	0.00
08/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	8100	9	8100	9	0.00
08/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	8156	9	8156	9	0.00
08/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	8128	9	8128	9	0.00
08/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3167	3	3167	3	0.00
08/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3130	3	3130	3	0.00
08/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3148	3	3148	3	0.00
08/06/2020	R210 On 06-August-20			Bond Future	187.21	187.0617	187.2115	187.0617	1,929.00
08/06/2020	R210 On 05-November-20			Bond Future	186.61	186.4599	186.6104	186.4599	0.00
08/06/2020	R210 On 04-February-21			Bond Future	188.85	188.6997	188.8512	188.6997	0.00
08/06/2020	R210 On 06-May-21			Bond Future	188.44	188.2889	188.4420	188.2889	0.00
08/06/2020	R212 On 06-August-20			Bond Future	166.22	166.2113	166.2225	166.2113	6,744.00
08/06/2020	R212 On 05-November-20			Bond Future	168.09	168.0819	168.0923	168.0819	0.00
08/06/2020	R212 On 04-February-21			Bond Future	167.79	167.7796	167.7895	167.7796	0.00
08/06/2020	R212 On 06-May-21			Bond Future	169.86	169.8523	169.8620	169.8523	0.00
08/06/2020	R213 On 06-August-20			Bond Future	9.63	86.4739	9.6293	86.4739	17,330.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	1356	2	1356	2	0.00
08/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	1401	2	1401	2	0.00
08/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	1378	2	1378	2	0.00
08/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3308	3	3308	3	0.00
08/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3271	3	3271	3	0.00
08/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3345	3	3345	3	0.00
08/06/2020	R213 On 05-November-20			Bond Future	9.81	83.8964	9.8136	83.8964	0.00
08/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2842	3	2842	3	0.00
08/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2868	3	2868	3	0.00
08/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2894	3	2894	3	0.00
08/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4047	4	4047	4	0.00
08/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4109	4	4109	4	0.00
08/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4078	4	4078	4	0.00
08/06/2020	R213 On 04-February-21			Bond Future	10.00	84.8846	10.0047	84.8846	0.00
08/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2490	3	2490	3	0.00
08/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2468	3	2468	3	0.00
08/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2446	3	2446	3	0.00
08/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	5854	6	5854	6	0.00
08/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	5889	6	5889	6	0.00
08/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	5818	6	5818	6	0.00
08/06/2020	R213 On 06-May-21			Bond Future	10.19	82.3813	10.1938	82.3813	0.00
08/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	10082	11	10082	11	0.00
08/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	10116	11	10116	11	0.00
08/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	10049	10	10049	10	0.00
08/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1683	2	1683	2	0.00
08/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1670	2	1670	2	0.00
08/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1658	2	1658	2	0.00
08/06/2020	R214 On 06-August-20			Bond Future	11.01	66.9997	11.0128	66.9997	21,225.00
08/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	508	1	508	1	0.00
08/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	527	1	527	1	0.00
08/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	518	1	518	1	0.00
08/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	6869	6	6869	6	0.00
08/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	6756	6	6756	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	6812	6	6812	6	0.00
08/06/2020	R214 On 05-November-20			Bond Future	11.19	64.4599	11.1946	64.4599	0.00
08/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1724	2	1724	2	0.00
08/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1706	2	1706	2	0.00
08/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1742	2	1742	2	0.00
08/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7336	7	7336	7	0.00
08/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7291	7	7291	7	0.00
08/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7246	7	7246	7	0.00
08/06/2020	R214 On 04-February-21			Bond Future	11.38	65.2193	11.3828	65.2193	0.00
08/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2079	2	2079	2	0.00
08/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2117	2	2117	2	0.00
08/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2098	2	2098	2	0.00
08/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	8241	8	8241	8	0.00
08/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8198	8	8198	8	0.00
08/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	8285	8	8285	8	0.00
08/06/2020	R214 On 06-May-21			Bond Future	11.57	62.7301	11.5673	62.7301	0.00
08/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	7454	8	7454	8	0.00
08/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	7428	8	7428	8	0.00
08/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	7402	8	7402	8	0.00
08/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3979	4	3979	4	0.00
08/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	4000	4	4000	4	0.00
08/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3958	4	3958	4	0.00
08/06/2020	R248 On 06-August-20			Bond Future	11.20	83.8723	11.1989	83.8723	86,488.00
08/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	35	0	35	0	20,640.00
08/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	463	1	463	1	0.00
08/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	5648	6	5648	6	0.00
08/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	2725	3	2725	3	0.00
08/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1786	2	1786	2	640.00
08/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	5417	6	5417	6	470.00
08/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	9909	11	9909	11	814.00
08/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	685	1	685	1	640.00
08/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	484	1	484	1	0.00
08/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	14	0	14	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	7505	8	7505	8	814.00
08/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	474	1	474	1	0.00
08/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	2554	3	2554	3	470.00
08/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8038	7	8038	7	0.00
08/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3243	3	3243	3	0.00
08/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	793	1	793	1	0.00
08/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1447	1	1447	1	0.00
08/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	357	0	357	0	0.00
08/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	7967	7	7967	7	0.00
08/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1364	1	1364	1	0.00
08/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	18265	18	18265	18	0.00
08/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4266	4	4266	4	0.00
08/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3065	3	3065	3	0.00
08/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	6966	6	6966	6	0.00
08/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	15860	15	15860	15	0.00
08/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8109	8	8109	8	0.00
08/06/2020	R248 On 05-November-20			Bond Future	11.39	80.3837	11.3897	80.3837	0.00
08/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	3315	4	3315	4	800.00
08/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1000	1	1000	1	800.00
08/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1064	1	1064	1	0.00
08/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1048	1	1048	1	0.00
08/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1032	1	1032	1	0.00
08/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	11222	11	11222	11	0.00
08/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	11289	11	11289	11	0.00
08/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	11155	11	11155	11	0.00
08/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	11425	11	11425	11	0.00
08/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6011	6	6011	6	0.00
08/06/2020	R248 On 04-February-21			Bond Future	11.59	81.3309	11.5882	81.3309	0.00
08/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	2126	2	2126	2	0.00
08/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	2148	2	2148	2	0.00
08/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	2170	2	2170	2	0.00
08/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	10034	10	10034	10	0.00
08/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	10145	10	10145	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
08/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	10089	10	10089	10	0.00
08/06/2020	R248 On 06-May-21			Bond Future	11.78	77.9017	11.7833	77.9017	0.00
08/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	8152	9	8152	9	0.00
08/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	8225	9	8225	9	0.00
08/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	8188	9	8188	9	0.00
08/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4757	5	4757	5	0.00
08/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4735	4	4735	4	0.00
08/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4778	5	4778	5	0.00