



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 July 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	2025 On 06-August-20			Bond Future	137.01	137.1505	137.0092	137.1505	6,043.00
09/07/2020	2025 On 05-November-20			Bond Future	138.49	138.6289	138.4855	138.6289	0.00
09/07/2020	2025 On 04-February-21			Bond Future	138.62	138.7653	138.6195	138.7653	0.00
09/07/2020	2025 On 06-May-21			Bond Future	140.30	140.4443	140.2964	140.4443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2029 On 06-August-20			Bond Future	97.66	98.0561	97.6604	98.0561	5,012.00
09/07/2020	2029 On 05-November-20			Bond Future	97.59	97.9900	97.5896	97.9900	0.00
09/07/2020	2029 On 04-February-21			Bond Future	98.75	99.1510	98.7454	99.1510	0.00
09/07/2020	2029 On 06-May-21			Bond Future	98.80	99.2129	98.8022	99.2129	0.00
09/07/2020	2030 On 06-August-20			Bond Future	9.71	89.5212	9.7148	89.5212	106,739.00
09/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	303	0	303	0	0.00
09/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	265	0	265	0	450.00
09/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	4121	4	4121	4	0.00
09/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	136	0	136	0	800.00
09/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	17	0	17	0	800.00
09/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	323	0	323	0	0.00
09/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	8206	8	8206	8	0.00
09/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	2439	2	2439	2	470.00
09/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	5531	5	5531	5	470.00
09/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	781	1	781	1	0.00
09/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	2256	2	2256	2	0.00
09/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	5772	6	5772	6	0.00
09/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	2631	2	2631	2	0.00
09/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	1594	1	1594	1	450.00
09/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	313	0	313	0	0.00
09/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	9280	9	9280	9	0.00
09/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	3283	3	3283	3	622.00
09/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	6349	6	6349	6	0.00
09/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	32	0	32	0	323.00
09/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	427	0	427	0	323.00
09/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	7286	8	7286	8	0.00
09/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	100	0	100	0	622.00
09/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	144	0	144	0	0.00
09/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	3412	4	3412	4	2,500.00
09/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	12	0	12	0	622.00
09/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	3892	4	3892	4	0.00
09/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	2474	3	2474	3	800.00
09/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	27	0	27	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	531	1	531	1	0.00
09/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	840	1	840	1	0.00
09/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	3843	4	3843	4	0.00
09/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	1395	2	1395	2	0.00
09/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	756	1	756	1	0.00
09/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	934	1	934	1	5,850.00
09/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	342	0	342	0	0.00
09/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	5163	5	5163	5	0.00
09/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	164	0	164	0	0.00
09/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	4144	4	4144	4	0.00
09/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	8156	8	8156	8	0.00
09/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	3942	4	3942	4	0.00
09/07/2020	2030 On 05-November-20			Bond Future	9.92	90.4645	9.9244	90.4645	500.00
09/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1225	1	1225	1	3,000.00
09/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	2660	3	2660	3	0.00
09/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1505	1	1505	1	1,000.00
09/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	668	1	668	1	1,000.00
09/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1070	1	1070	1	3,000.00
09/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2142	2	2142	2	0.00
09/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	486	0	486	0	3,000.00
09/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2163	2	2163	2	0.00
09/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	3861	4	3861	4	0.00
09/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	685	1	685	1	14,160.00
09/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1238	1	1238	1	14,160.00
09/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	3297	3	3297	3	0.00
09/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	1841	2	1841	2	3,000.00
09/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	5174	5	5174	5	0.00
09/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1488	1	1488	1	15,646.00
09/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	4835	5	4835	5	0.00
09/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2184	2	2184	2	0.00
09/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	846	1	846	1	15,646.00
09/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	6589	7	6589	7	0.00
09/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	5130	5	5130	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	2240	2	2240	2	3,000.00
09/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	8965	9	8965	9	0.00
09/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	7351	8	7351	8	0.00
09/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	2429	3	2429	3	15,646.00
09/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	5202	5	5202	5	0.00
09/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	7967	8	7967	8	0.00
09/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	5768	6	5768	6	0.00
09/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	9860	10	9860	10	0.00
09/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	3652	4	3652	4	14,160.00
09/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	3120	3	3120	3	1,000.00
09/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	5166	5	5166	5	0.00
09/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	11304	12	11304	12	0.00
09/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	6546	7	6546	7	0.00
09/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	4410	5	4410	5	3,000.00
09/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	9968	10	9968	10	0.00
09/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	7398	8	7398	8	0.00
09/07/2020	2030 On 04-February-21			Bond Future	10.14	87.5100	10.1378	87.5100	0.00
09/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1094	1	1094	1	1,000.00
09/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2159	2	2159	2	0.00
09/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2077	2	2077	2	1,000.00
09/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1084	1	1084	1	800.00
09/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2143	2	2143	2	0.00
09/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2126	2	2126	2	0.00
09/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	1685	2	1685	2	800.00
09/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	4494	4	4494	4	0.00
09/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	4164	4	4164	4	1,800.00
09/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	8843	9	8843	9	0.00
09/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	7719	8	7719	8	0.00
09/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	11250	11	11250	11	0.00
09/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	7554	8	7554	8	0.00
09/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	7595	8	7595	8	0.00
09/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	7513	8	7513	8	0.00
09/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	11199	11	11199	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2030 On 06-May-21			Bond Future	10.36	88.5497	10.3624	88.5497	0.00
09/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	5566	5	5566	5	0.00
09/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	1947	2	1947	2	0.00
09/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	8618	8	8618	8	0.00
09/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	703	1	703	1	700.00
09/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	3408	3	3408	3	0.00
09/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	3692	4	3692	4	0.00
09/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	8650	8	8650	8	0.00
09/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2052	2	2052	2	0.00
09/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	8682	8	8682	8	0.00
09/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	2091	2	2091	2	0.00
09/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	8204	8	8204	8	700.00
09/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	14250	14	14250	14	0.00
09/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	5726	6	5726	6	700.00
09/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	8494	9	8494	9	0.00
09/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	2120	2	2120	2	0.00
09/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	2105	2	2105	2	0.00
09/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	5373	6	5373	6	0.00
09/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3650	4	3650	4	0.00
09/07/2020	2032 On 06-August-20			Bond Future	10.60	87.1026	10.5988	87.1026	107,219.00
09/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	320	0	320	0	0.00
09/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	68	0	68	0	0.00
09/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	4	0	4	0	800.00
09/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	36	0	36	0	800.00
09/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	70	0	70	0	0.00
09/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	73	0	73	0	0.00
09/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	7079	7	7079	7	0.00
09/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	7205	8	7205	8	0.00
09/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	11618	12	11618	12	0.00
09/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	8232	9	8232	9	0.00
09/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	7142	8	7142	8	0.00
09/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	4503	5	4503	5	800.00
09/07/2020	2032 On 05-November-20			Bond Future	10.83	83.8756	10.8257	83.8756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1507	1	1507	1	0.00
09/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	4652	4	4652	4	0.00
09/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	4373	4	4373	4	0.00
09/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	739	1	739	1	3,000.00
09/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1293	1	1293	1	3,000.00
09/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1078	1	1078	1	1,000.00
09/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1522	1	1522	1	0.00
09/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	600	1	600	1	1,000.00
09/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1492	1	1492	1	0.00
09/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	7943	8	7943	8	0.00
09/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	11355	12	11355	12	0.00
09/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	12366	13	12366	13	0.00
09/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	3221	3	3221	3	1,000.00
09/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	9514	10	9514	10	0.00
09/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	8633	9	8633	9	0.00
09/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	7847	8	7847	8	0.00
09/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	7895	8	7895	8	0.00
09/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	3444	4	3444	4	3,000.00
09/07/2020	2032 On 04-February-21			Bond Future	11.05	84.8502	11.0535	84.8502	0.00
09/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	896	1	896	1	800.00
09/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	1815	2	1815	2	0.00
09/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1400	1	1400	1	800.00
09/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	1844	2	1844	2	0.00
09/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	4287	4	4287	4	0.00
09/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	1830	2	1830	2	0.00
09/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	10303	11	10303	11	0.00
09/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	10254	11	10254	11	0.00
09/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	11991	12	11991	12	0.00
09/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	5591	6	5591	6	800.00
09/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	10352	11	10352	11	0.00
09/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	14825	15	14825	15	0.00
09/07/2020	2032 On 06-May-21			Bond Future	11.29	81.7110	11.2896	81.7110	0.00
09/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	2798	0	2798	0	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	7629	7	7629	7	0.00
09/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	9088	0	9088	0	0.00
09/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	7662	7	7662	7	0.00
09/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	7595	7	7595	7	0.00
09/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	3410	4	3410	4	0.00
09/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	3378	4	3378	4	0.00
09/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	3394	4	3394	4	0.00
09/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2612	0	2612	0	736.00
09/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	8169	0	8169	0	0.00
09/07/2020	2033 On 06-August-20			Bond Future	92.27	92.3865	92.2745	92.3865	12,378.00
09/07/2020	2033 On 05-November-20			Bond Future	92.07	92.1853	92.0716	92.1853	0.00
09/07/2020	2033 On 04-February-21			Bond Future	93.16	93.2773	93.1620	93.2773	0.00
09/07/2020	2033 On 06-May-21			Bond Future	93.07	93.1915	93.0746	93.1915	0.00
09/07/2020	2037 On 06-August-20			Bond Future	11.55	77.4211	11.5459	77.4211	103,855.00
09/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	13	0	13	0	0.00
09/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	13	0	13	0	0.00
09/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	14	0	14	0	0.00
09/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	11274	12	11274	12	0.00
09/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	11200	12	11200	12	0.00
09/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	11127	12	11127	12	0.00
09/07/2020	2037 On 05-November-20			Bond Future	11.77	78.2371	11.7739	78.2371	276.00
09/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1065	1	1065	1	0.00
09/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1043	1	1043	1	0.00
09/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1054	1	1054	1	0.00
09/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	11371	12	11371	12	0.00
09/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	11252	12	11252	12	0.00
09/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	11311	12	11311	12	0.00
09/07/2020	2037 On 04-February-21			Bond Future	12.01	74.8905	12.0080	74.8905	0.00
09/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	5331	5	5331	5	300.00
09/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1045	1	1045	1	72.00
09/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	10976	11	10976	11	0.00
09/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	2653	2	2653	2	0.00
09/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	1857	2	1857	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	1747	2	1747	2	0.00
09/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5135	5	5135	5	0.00
09/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	1760	2	1760	2	0.00
09/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2046	2	2046	2	240.00
09/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	1774	2	1774	2	0.00
09/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	12560	13	12560	13	0.00
09/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	5750	6	5750	6	240.00
09/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	11528	12	11528	12	0.00
09/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	12672	13	12672	13	0.00
09/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	2129	2	2129	2	300.00
09/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	9678	10	9678	10	72.00
09/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	12228	13	12228	13	72.00
09/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	12616	13	12616	13	0.00
09/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	16452	17	16452	17	0.00
09/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	5546	6	5546	6	0.00
09/07/2020	2037 On 06-May-21			Bond Future	12.25	75.7807	12.2502	75.7807	0.00
09/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	6124	6	6124	6	0.00
09/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	6153	6	6153	6	0.00
09/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	6182	6	6182	6	0.00
09/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	5176	5	5176	5	0.00
09/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	5151	5	5151	5	0.00
09/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	5201	5	5201	5	0.00
09/07/2020	2038 On 06-August-20			Bond Future	102.64	103.3543	102.6420	103.3543	10,748.00
09/07/2020	2038 On 05-November-20			Bond Future	103.75	104.4685	103.7481	104.4685	0.00
09/07/2020	2038 On 04-February-21			Bond Future	103.28	104.0121	103.2826	104.0121	0.00
09/07/2020	2038 On 06-May-21			Bond Future	104.53	105.2708	104.5323	105.2708	0.00
09/07/2020	2040 On 06-August-20			Bond Future	11.76	78.7287	11.7561	78.7287	56,510.00
09/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	10	0	10	0	0.00
09/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	11	0	11	0	0.00
09/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	11	0	11	0	0.00
09/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	237	0	237	0	0.00
09/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	747	1	747	1	0.00
09/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	1	0	1	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	13	0	13	0	800.00
09/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	195	0	195	0	0.00
09/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	11866	13	11866	13	0.00
09/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	15919	17	15919	17	0.00
09/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	6659	7	6659	7	800.00
09/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	12179	13	12179	13	0.00
09/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	6275	7	6275	7	12,496.00
09/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	3963	4	3963	4	517.00
09/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	12257	13	12257	13	0.00
09/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	12100	13	12100	13	0.00
09/07/2020	2040 On 05-November-20			Bond Future	11.99	79.5584	11.9850	79.5584	0.00
09/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	482	0	482	0	2,000.00
09/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	351	0	351	0	2,000.00
09/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	681	1	681	1	2,230.00
09/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	971	1	971	1	0.00
09/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	896	1	896	1	2,000.00
09/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	1980	2	1980	2	2,230.00
09/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	3688	3	3688	3	0.00
09/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	982	1	982	1	0.00
09/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3144	3	3144	3	0.00
09/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	993	1	993	1	0.00
09/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	6188	7	6188	7	2,000.00
09/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	12368	13	12368	13	0.00
09/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	12303	13	12303	13	0.00
09/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	18227	19	18227	19	0.00
09/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	14467	15	14467	15	0.00
09/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	5453	6	5453	6	2,000.00
09/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	8370	9	8370	9	0.00
09/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	12892	13	12892	13	0.00
09/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	12433	13	12433	13	0.00
09/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	16442	17	16442	17	0.00
09/07/2020	2040 On 04-February-21			Bond Future	12.22	75.9769	12.2205	75.9769	0.00
09/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1283	1	1283	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
09/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4317	4	4317	4	0.00
09/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1702	2	1702	2	0.00
09/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	749	1	749	1	500.00
09/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	810	1	810	1	800.00
09/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1716	2	1716	2	0.00
09/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1689	2	1689	2	0.00
09/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1482	1	1482	1	500.00
09/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	3877	4	3877	4	0.00
09/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7871	8	7871	8	500.00
09/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	14772	15	14772	15	0.00
09/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	13772	14	13772	14	0.00
09/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	20054	21	20054	21	0.00
09/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	19444	20	19444	20	0.00
09/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	15883	16	15883	16	0.00
09/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	13650	14	13650	14	0.00
09/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	13711	14	13711	14	0.00
09/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	7234	8	7234	8	800.00
09/07/2020	2040 On 06-May-21			Bond Future	12.46	76.8801	12.4638	76.8801	0.00
09/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	5792	5	5792	5	0.00
09/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	5821	5	5821	5	0.00
09/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	5763	5	5763	5	0.00
09/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	6013	6	6013	6	0.00
09/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5985	6	5985	6	0.00
09/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5957	6	5957	6	0.00
09/07/2020	2044 On 06-August-20			Bond Future	11.88	75.0795	11.8800	75.0795	75,384.00
09/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	3	0	3	0	0.00
09/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
09/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
09/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	1	0	1	0	140.00
09/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	3	0	3	0	0.00
09/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	5	0	5	0	602.00
09/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	3	0	3	0	0.00
09/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	208	0	208	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	336	0	336	0	0.00
09/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	22071	23	22071	23	0.00
09/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	16202	17	16202	17	0.00
09/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	14347	15	14347	15	0.00
09/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	6496	7	6496	7	140.00
09/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	14430	15	14430	15	0.00
09/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	5503	6	5503	6	602.00
09/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	13526	14	13526	14	0.00
09/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	14513	15	14513	15	0.00
09/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	18837	19	18837	19	0.00
09/07/2020	2044 On 05-November-20			Bond Future	12.11	75.8708	12.1053	75.8708	0.00
09/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	414	0	414	0	1,815.00
09/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	570	1	570	1	0.00
09/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2543	2	2543	2	0.00
09/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	905	1	905	1	0.00
09/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	926	1	926	1	0.00
09/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	2659	2	2659	2	0.00
09/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	577	1	577	1	568.00
09/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	631	1	631	1	525.00
09/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	237	0	237	0	525.00
09/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2101	2	2101	2	0.00
09/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	109	0	109	0	1,815.00
09/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	615	1	615	1	1,815.00
09/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	916	1	916	1	0.00
09/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	220	0	220	0	568.00
09/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	1902	2	1902	2	0.00
09/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	15018	16	15018	16	0.00
09/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	8083	9	8083	9	1,815.00
09/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6897	7	6897	7	1,815.00
09/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	24854	25	24854	25	0.00
09/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	12788	13	12788	13	0.00
09/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	12854	13	12854	13	0.00
09/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	15164	16	15164	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	20595	21	20595	21	0.00
09/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	21029	22	21029	22	0.00
09/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	15607	16	15607	16	0.00
09/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	17451	18	17451	18	0.00
09/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	8642	9	8642	9	525.00
09/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	12921	13	12921	13	0.00
09/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	7111	8	7111	8	568.00
09/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	15533	16	15533	16	0.00
09/07/2020	2044 On 04-February-21			Bond Future	12.34	72.3716	12.3374	72.3716	0.00
09/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1491	1	1491	1	0.00
09/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1516	1	1516	1	0.00
09/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1418	1	1418	1	0.00
09/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	796	1	796	1	405.00
09/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1503	1	1503	1	0.00
09/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1140	1	1140	1	0.00
09/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2187	2	2187	2	0.00
09/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	14709	15	14709	15	0.00
09/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	15165	16	15165	16	405.00
09/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	19675	20	19675	20	0.00
09/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	11832	12	11832	12	405.00
09/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	14774	15	14774	15	0.00
09/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	16865	17	16865	17	0.00
09/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	14645	15	14645	15	0.00
09/07/2020	2044 On 06-May-21			Bond Future	12.58	73.2320	12.5769	73.2320	0.00
09/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	5454	5	5454	5	0.00
09/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	5426	5	5426	5	0.00
09/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5398	5	5398	5	0.00
09/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	6199	7	6199	7	0.00
09/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	6229	7	6229	7	0.00
09/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	6171	6	6171	6	0.00
09/07/2020	2046 On 06-August-20			Bond Future	92.20	92.5227	92.2020	92.5227	16,357.00
09/07/2020	2046 On 05-November-20			Bond Future	91.43	91.7554	91.4307	91.7554	0.00
09/07/2020	2046 On 04-February-21			Bond Future	92.51	92.8427	92.5138	92.8427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	2046 On 06-May-21			Bond Future	91.85	92.1786	91.8455	92.1786	0.00
09/07/2020	2050 On 06-August-20			Bond Future	91.82	93.8608	91.8159	93.8608	17,165.00
09/07/2020	2050 On 05-November-20			Bond Future	92.80	94.8724	92.8050	94.8724	0.00
09/07/2020	2050 On 04-February-21			Bond Future	92.02	94.1086	92.0164	94.1086	0.00
09/07/2020	2050 On 06-May-21			Bond Future	93.13	95.2476	93.1298	95.2476	0.00
09/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	AL37 On 06-August-20			Index Future	722.51	721.2480	722.5090	721.2480	0.00
09/07/2020	AL37 On 05-November-20			Index Future	730.20	728.9250	730.1960	728.9250	0.00
09/07/2020	AL37 On 04-February-21			Index Future	738.66	737.3820	738.6640	737.3820	0.00
09/07/2020	AL37 On 06-May-21			Index Future	747.42	746.1260	747.4220	746.1260	0.00
09/07/2020	AL7T On 06-August-20			Index Future	784.93	782.1280	784.9320	782.1280	0.00
09/07/2020	AL7T On 05-November-20			Index Future	793.28	790.4530	793.2840	790.4530	0.00
09/07/2020	AL7T On 04-February-21			Index Future	802.48	799.6240	802.4830	799.6240	0.00
09/07/2020	AL7T On 06-May-21			Index Future	812.00	809.1060	811.9980	809.1060	0.00
09/07/2020	ALBI On 06-August-20			Index Future	688.25	685.0440	688.2490	685.0440	213.00
09/07/2020	ALBI On 05-November-20			Index Future	695.57	692.3350	695.5720	692.3350	0.00
09/07/2020	ALBI On 04-February-21			Index Future	703.64	700.3680	703.6380	700.3680	0.00
09/07/2020	ALBI On 06-May-21			Index Future	711.98	708.6730	711.9810	708.6730	0.00
09/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2020	ES33 On 06-August-20			Bond Future	12.28	71.7784	12.2800	71.7784	350.00
09/07/2020	ES33 On 05-November-20			Bond Future	12.56	68.7603	12.5591	68.7603	0.00
09/07/2020	ES33 On 04-February-21			Bond Future	12.85	69.5592	12.8468	69.5592	0.00
09/07/2020	ES33 On 06-May-21			Bond Future	13.14	66.6078	13.1390	66.6078	0.00
09/07/2020	ES42 On 06-August-20			Bond Future	12.65	71.4434	12.6460	71.4434	4,919.00
09/07/2020	ES42 On 05-November-20			Bond Future	12.92	67.9381	12.9158	67.9381	0.00
09/07/2020	ES42 On 04-February-21			Bond Future	13.19	68.7283	13.1851	68.7283	0.00
09/07/2020	ES42 On 06-May-21			Bond Future	13.47	65.2858	13.4699	65.2858	0.00
09/07/2020	GOVI On 06-August-20			GOVI	680.09	677.0500	680.0860	677.0500	1,022.00
09/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	480440	51	480440	51	0.00
09/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	480340	51	480340	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	480540	51	480540	51	0.00
09/07/2020	GOVI On 05-November-20			GOVI	687.32	684.2560	687.3220	684.2560	0.00
09/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	505280	54	505280	54	0.00
09/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	505080	54	505080	54	0.00
09/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	505180	54	505180	54	0.00
09/07/2020	GOVI On 04-February-21			GOVI	695.29	692.1950	695.2930	692.1950	0.00
09/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	556470	59	556470	59	0.00
09/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	556570	59	556570	59	0.00
09/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	556670	59	556670	59	0.00
09/07/2020	GOVI On 06-May-21			GOVI	703.54	700.4030	703.5360	700.4030	0.00
09/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	248660	22	248660	22	0.00
09/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	248460	22	248460	22	0.00
09/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	248560	22	248560	22	0.00
09/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2020	IGOV On 06-August-20			Index Future	248.70	249.7260	248.7030	249.7260	1,207.00
09/07/2020	IGOV On 05-November-20			Index Future	251.41	252.4460	251.4110	252.4460	47.00
09/07/2020	IGOV On 04-February-21			Index Future	254.39	255.4360	254.3870	255.4360	0.00
09/07/2020	IGOV On 06-May-21			Index Future	257.46	258.5260	257.4630	258.5260	0.00
09/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
09/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0400	94.0400	94.0400	0.00
09/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.30	92.2900	92.3000	92.2900	0.00
09/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.49	90.4700	90.4900	90.4700	0.00
09/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.50	89.4600	89.5000	89.4600	0.00
09/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.83	90.7800	90.8300	90.7800	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.31	90.2500	90.3100	90.2500	0.00
09/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.49	90.4200	90.4900	90.4200	0.00
09/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.71	93.6200	93.7100	93.6200	0.00
09/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.30	94.1900	94.3000	94.1900	0.00
09/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.81	86.6700	86.8100	86.6700	0.00
09/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.45	92.3000	92.4500	92.3000	0.00
09/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/07/2020	IS10 On 17-December-25			Interest Rate Swap	81.59	81.4200	81.5900	81.4200	0.00
09/07/2020	IS10 On 16-March-26			Interest Rate Swap	78.29	78.0900	78.2900	78.0900	0.00
09/07/2020	IS10 On 15-June-26			Interest Rate Swap	76.86	76.6500	76.8600	76.6500	0.00
09/07/2020	IS10 On 21-September-26			Interest Rate Swap	79.03	78.8200	79.0300	78.8200	0.00
09/07/2020	IS10 On 21-December-26			Interest Rate Swap	83.19	82.9900	83.1900	82.9900	0.00
09/07/2020	IS10 On 15-March-27			Interest Rate Swap	81.88	81.6800	81.8800	81.6800	0.00
09/07/2020	IS10 On 21-June-27			Interest Rate Swap	84.09	83.9000	84.0900	83.9000	0.00
09/07/2020	IS10 On 20-September-27			Interest Rate Swap	90.00	89.8100	90.0000	89.8100	0.00
09/07/2020	IS10 On 20-December-27			Interest Rate Swap	90.52	90.3200	90.5200	90.3200	0.00
09/07/2020	IS10 On 22-March-28			Interest Rate Swap	83.72	83.5000	83.7200	83.5000	0.00
09/07/2020	IS10 On 20-June-28			Interest Rate Swap	91.62	91.3900	91.6200	91.3900	0.00
09/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1350	3.8650	96.1350	0.00
09/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.69	96.3250	3.6850	96.3250	0.00
09/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.69	96.3300	3.6850	96.3300	0.00
09/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.58	96.4550	3.5750	96.4550	0.00
09/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.58	96.4550	3.5750	96.4550	0.00
09/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.60	96.4300	3.5950	96.4300	35.00
09/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3950	3.6500	96.3950	0.00
09/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.84	96.2000	3.8400	96.2000	0.00
09/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1650	3.8750	96.1650	0.00
09/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.22	95.8400	4.2200	95.8400	0.00
09/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.8150	4.2550	95.8150	0.00
09/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.71	95.3450	4.7050	95.3450	0.00
09/07/2020	R023 On 06-August-20			Bond Future	5.03	109.8528	5.0314	109.8528	32,180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5313	5	5313	5	0.00
09/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5359	5	5359	5	0.00
09/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5336	5	5336	5	0.00
09/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R023 On 05-November-20			Bond Future	5.12	107.1033	5.1196	107.1033	0.00
09/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5052	5	5052	5	0.00
09/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5031	5	5031	5	0.00
09/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5073	5	5073	5	0.00
09/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	2	0	2	0	0.00
09/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	2	0	2	0	0.00
09/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	2	0	2	0	0.00
09/07/2020	R023 On 04-February-21			Bond Future	5.18	108.3467	5.1834	108.3467	0.00
09/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2432	2	2432	2	0.00
09/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2464	2	2464	2	0.00
09/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2448	2	2448	2	0.00
09/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	203	0	203	0	0.00
09/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	207	0	207	0	0.00
09/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	200	0	200	0	0.00
09/07/2020	R023 On 06-May-21			Bond Future	5.24	105.7220	5.2380	105.7220	0.00
09/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4012	4	4012	4	0.00
09/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4043	4	4043	4	0.00
09/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4028	4	4028	4	0.00
09/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	49	0	49	0	0.00
09/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	48	0	48	0	0.00
09/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	50	0	50	0	0.00
09/07/2020	R035 On 06-August-20			Bond Future	11.29	86.3879	11.2910	86.3879	100,851.00
09/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	39	0	39	0	0.00
09/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00
09/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
09/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	14	0	14	0	500.00
09/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	41	0	41	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	256	0	256	0	0.00
09/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	38	0	38	0	0.00
09/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
09/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	18090	19	18090	19	0.00
09/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	9081	10	9081	10	0.00
09/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	9221	10	9221	10	0.00
09/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	16069	17	16069	17	0.00
09/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	9151	10	9151	10	0.00
09/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	5678	6	5678	6	500.00
09/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	10944	11	10944	11	0.00
09/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	15356	16	15356	16	0.00
09/07/2020	R035 On 05-November-20			Bond Future	11.53	82.8240	11.5259	82.8240	0.00
09/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1506	1	1506	1	0.00
09/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1522	1	1522	1	0.00
09/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1492	1	1492	1	0.00
09/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	9182	10	9182	10	0.00
09/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	9129	10	9129	10	0.00
09/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	9076	9	9076	9	0.00
09/07/2020	R035 On 04-February-21			Bond Future	11.77	83.7859	11.7673	83.7859	0.00
09/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	1808	2	1808	2	0.00
09/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	1698	2	1698	2	0.00
09/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	1684	2	1684	2	0.00
09/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	3709	4	3709	4	0.00
09/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1671	2	1671	2	0.00
09/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	12592	13	12592	13	0.00
09/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	7460	8	7460	8	650.00
09/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	12649	13	12649	13	0.00
09/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	12093	12	12093	12	650.00
09/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	12536	13	12536	13	0.00
09/07/2020	R035 On 06-May-21			Bond Future	12.01	80.3025	12.0079	80.3025	0.00
09/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	6638	6	6638	6	0.00
09/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	6701	6	6701	6	0.00
09/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	1836	2	1836	2	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	5652	5	5652	5	0.00
09/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	3796	4	3796	4	0.00
09/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	6670	6	6670	6	0.00
09/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	7797	8	7797	8	793.00
09/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	5584	6	5584	6	793.00
09/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4732	5	4732	5	0.00
09/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	12742	13	12742	13	0.00
09/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4755	5	4755	5	0.00
09/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4709	5	4709	5	0.00
09/07/2020	R186 On 06-August-20			Bond Future	7.92	113.9760	7.9181	113.9760	73,472.00
09/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	2717	3	2717	3	0.00
09/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	285	0	285	0	2,500.00
09/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	5609	5	5609	5	900.00
09/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	1378	1	1378	1	900.00
09/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	2236	2	2236	2	0.00
09/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	2759	3	2759	3	0.00
09/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	2676	3	2676	3	0.00
09/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	359	0	359	0	0.00
09/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	2806	3	2806	3	2,500.00
09/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	944	1	944	1	15,177.00
09/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	491	1	491	1	0.00
09/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	339	0	339	0	0.00
09/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	349	0	349	0	0.00
09/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	45	0	45	0	0.00
09/07/2020	R186 On 05-November-20			Bond Future	8.11	115.1765	8.1136	115.1765	0.00
09/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	707	1	707	1	1,200.00
09/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	4277	4	4277	4	0.00
09/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	4244	4	4244	4	0.00
09/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	2379	2	2379	2	1,200.00
09/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	4211	4	4211	4	0.00
09/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2014	2	2014	2	3,500.00
09/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	3279	3	3279	3	3,500.00
09/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	6461	6	6461	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	2136	2	2136	2	0.00
09/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	826	1	826	1	3,500.00
09/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1561	2	1561	2	0.00
09/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	3415	4	3415	4	0.00
09/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1577	2	1577	2	0.00
09/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2958	3	2958	3	0.00
09/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1545	2	1545	2	0.00
09/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	6552	7	6552	7	0.00
09/07/2020	R186 On 04-February-21			Bond Future	8.31	111.2309	8.3078	111.2309	0.00
09/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	2910	3	2910	3	0.00
09/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	2933	3	2933	3	0.00
09/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	2957	3	2957	3	0.00
09/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	3654	4	3654	4	0.00
09/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	3628	4	3628	4	0.00
09/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	3680	4	3680	4	0.00
09/07/2020	R186 On 06-May-21			Bond Future	8.52	112.5519	8.5157	112.5519	0.00
09/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	10461	10	10461	10	0.00
09/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	10426	10	10426	10	0.00
09/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	10391	10	10391	10	0.00
09/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	595	1	595	1	0.00
09/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	601	1	601	1	0.00
09/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	590	1	590	1	0.00
09/07/2020	R197 On 06-August-20			Bond Future	306.31	306.3675	306.3059	306.3675	2,591.00
09/07/2020	R197 On 05-November-20			Bond Future	309.61	309.6698	309.6060	309.6698	0.00
09/07/2020	R197 On 04-February-21			Bond Future	305.43	305.4943	305.4283	305.4943	0.00
09/07/2020	R197 On 06-May-21			Bond Future	309.12	309.1916	309.1242	309.1916	0.00
09/07/2020	R202 On 06-August-20			Bond Future	205.85	205.8762	205.8456	205.8762	8,040.00
09/07/2020	R202 On 05-November-20			Bond Future	208.06	208.0952	208.0634	208.0952	0.00
09/07/2020	R202 On 04-February-21			Bond Future	206.36	206.3938	206.3608	206.3938	0.00
09/07/2020	R202 On 06-May-21			Bond Future	208.86	208.8915	208.8574	208.8915	0.00
09/07/2020	R208 On 06-August-20			Bond Future	3.50	104.4877	3.4987	104.4877	23,391.00
09/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1293	1	1293	1	0.00
09/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1299	1	1299	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1287	1	1287	1	0.00
09/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R208 On 05-November-20			Bond Future	2.99	102.1974	2.9876	102.1974	0.00
09/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	699	1	699	1	0.00
09/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	695	1	695	1	0.00
09/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	691	1	691	1	0.00
09/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
09/07/2020	R209 On 06-August-20			Bond Future	11.19	65.6405	11.1877	65.6405	59,872.00
09/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
09/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
09/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
09/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	43241	44	43241	44	0.00
09/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	43349	44	43349	44	0.00
09/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	43133	44	43133	44	0.00
09/07/2020	R209 On 05-November-20			Bond Future	11.40	63.1921	11.3954	63.1921	0.00
09/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1196	1	1196	1	0.00
09/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1220	1	1220	1	0.00
09/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1208	1	1208	1	0.00
09/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	8952	9	8952	9	0.00
09/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	8903	9	8903	9	0.00
09/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	9001	9	9001	9	0.00
09/07/2020	R209 On 04-February-21			Bond Future	11.60	63.9264	11.6029	63.9264	0.00
09/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	1825	2	1825	2	0.00
09/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	1839	2	1839	2	0.00
09/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	1812	2	1812	2	0.00
09/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	10041	10	10041	10	0.00
09/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	9994	10	9994	10	0.00
09/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	9948	10	9948	10	0.00
09/07/2020	R209 On 06-May-21			Bond Future	11.82	61.5440	11.8162	61.5440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	5987	6	5987	6	0.00
09/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	6040	6	6040	6	0.00
09/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6014	6	6014	6	0.00
09/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	4067	4	4067	4	0.00
09/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	4028	4	4028	4	0.00
09/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	4048	4	4048	4	0.00
09/07/2020	R210 On 06-August-20			Bond Future	182.43	183.3291	182.4313	183.3291	1,957.00
09/07/2020	R210 On 05-November-20			Bond Future	181.72	182.6302	181.7219	182.6302	0.00
09/07/2020	R210 On 04-February-21			Bond Future	183.87	184.7941	183.8743	184.7941	0.00
09/07/2020	R210 On 06-May-21			Bond Future	183.39	184.3202	183.3888	184.3202	0.00
09/07/2020	R212 On 06-August-20			Bond Future	165.54	165.5751	165.5398	165.5751	7,008.00
09/07/2020	R212 On 05-November-20			Bond Future	167.32	167.3600	167.3235	167.3600	0.00
09/07/2020	R212 On 04-February-21			Bond Future	167.01	167.0483	167.0106	167.0483	0.00
09/07/2020	R212 On 06-May-21			Bond Future	169.03	169.0697	169.0312	169.0697	0.00
09/07/2020	R213 On 06-August-20			Bond Future	10.15	82.7059	10.1484	82.7059	17,142.00
09/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	159	0	159	0	0.00
09/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	170	0	170	0	0.00
09/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	164	0	164	0	0.00
09/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	5019	5	5019	5	0.00
09/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	4965	5	4965	5	0.00
09/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	5073	5	5073	5	0.00
09/07/2020	R213 On 05-November-20			Bond Future	10.36	80.0484	10.3608	80.0484	0.00
09/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	1814	2	1814	2	0.00
09/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	1832	2	1832	2	0.00
09/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	1850	2	1850	2	0.00
09/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	5999	6	5999	6	0.00
09/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	6077	6	6077	6	0.00
09/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	6038	6	6038	6	0.00
09/07/2020	R213 On 04-February-21			Bond Future	10.58	80.9779	10.5775	80.9779	0.00
09/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	1971	2	1971	2	0.00
09/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	1956	2	1956	2	0.00
09/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	1942	2	1942	2	0.00
09/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	8387	9	8387	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	8430	9	8430	9	0.00
09/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	8344	9	8344	9	0.00
09/07/2020	R213 On 06-May-21			Bond Future	10.79	78.4070	10.7944	78.4070	0.00
09/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	7920	8	7920	8	0.00
09/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	7949	8	7949	8	0.00
09/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	7890	8	7890	8	0.00
09/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2627	3	2627	3	0.00
09/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2610	3	2610	3	0.00
09/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2594	3	2594	3	0.00
09/07/2020	R214 On 06-August-20			Bond Future	11.43	63.6414	11.4261	63.6414	19,898.00
09/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	32	0	32	0	0.00
09/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	35	0	35	0	0.00
09/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	33	0	33	0	0.00
09/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	8660	9	8660	9	0.00
09/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	8531	9	8531	9	0.00
09/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	8595	9	8595	9	0.00
09/07/2020	R214 On 05-November-20			Bond Future	11.63	61.0352	11.6296	61.0352	0.00
09/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1260	1	1260	1	0.00
09/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1248	1	1248	1	0.00
09/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1273	1	1273	1	0.00
09/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	9200	10	9200	10	0.00
09/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	9149	10	9149	10	0.00
09/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	9099	10	9099	10	0.00
09/07/2020	R214 On 04-February-21			Bond Future	11.84	61.7440	11.8375	61.7440	0.00
09/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	1837	2	1837	2	0.00
09/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	1865	2	1865	2	0.00
09/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	1851	2	1851	2	0.00
09/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	10354	11	10354	11	0.00
09/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	10306	11	10306	11	0.00
09/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	10403	11	10403	11	0.00
09/07/2020	R214 On 06-May-21			Bond Future	12.04	59.1973	12.0431	59.1973	0.00
09/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	5627	5	5627	5	0.00
09/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	5601	5	5601	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	5576	5	5576	5	0.00
09/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4557	5	4557	5	0.00
09/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4578	5	4578	5	0.00
09/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4535	5	4535	5	0.00
09/07/2020	R248 On 06-August-20			Bond Future	11.82	78.5001	11.8174	78.5001	110,796.00
09/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	15	0	15	0	0.00
09/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	189	0	189	0	640.00
09/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
09/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2078	2	2078	2	0.00
09/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	459	0	459	0	0.00
09/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	16	0	16	0	0.00
09/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	1917	2	1917	2	470.00
09/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	5864	5	5864	5	814.00
09/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	31	0	31	0	640.00
09/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
09/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	15	0	15	0	0.00
09/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	399	0	399	0	470.00
09/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	3586	3	3586	3	814.00
09/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	5167	6	5167	6	0.00
09/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	11659	12	11659	12	0.00
09/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	953	1	953	1	0.00
09/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	11578	12	11578	12	0.00
09/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	2027	2	2027	2	0.00
09/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	391	0	391	0	0.00
09/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1874	2	1874	2	0.00
09/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	22330	23	22330	23	0.00
09/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	6748	7	6748	7	0.00
09/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	4878	5	4878	5	0.00
09/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	19904	20	19904	20	0.00
09/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	11739	12	11739	12	0.00
09/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	10391	11	10391	11	0.00
09/07/2020	R248 On 05-November-20			Bond Future	12.04	74.9161	12.0411	74.9161	250.00
09/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	1879	2	1879	2	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	617	1	617	1	800.00
09/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	650	1	650	1	0.00
09/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	641	1	641	1	0.00
09/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	633	1	633	1	0.00
09/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	14976	15	14976	15	0.00
09/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	15051	16	15051	16	0.00
09/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	14901	15	14901	15	0.00
09/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	15202	16	15202	16	0.00
09/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	8736	9	8736	9	0.00
09/07/2020	R248 On 04-February-21			Bond Future	12.27	75.7864	12.2713	75.7864	0.00
09/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1662	2	1662	2	0.00
09/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1675	2	1675	2	0.00
09/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1689	2	1689	2	0.00
09/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	13776	14	13776	14	0.00
09/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	13903	14	13903	14	0.00
09/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	13839	14	13839	14	0.00
09/07/2020	R248 On 06-May-21			Bond Future	12.50	72.2711	12.5000	72.2711	0.00
09/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	5430	5	5430	5	0.00
09/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	5486	5	5486	5	0.00
09/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	5458	5	5458	5	0.00
09/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	6320	7	6320	7	0.00
09/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	6290	7	6290	7	0.00
09/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	6350	7	6350	7	0.00