



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 October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	2025 On 05-November-20			Bond Future	143.56	143.4783	143.5641	143.4783	3,863.00
08/10/2020	2025 On 04-February-21			Bond Future	143.52	143.4288	143.5151	143.4288	0.00
08/10/2020	2025 On 06-May-21			Bond Future	145.10	145.0117	145.0983	145.0117	0.00
08/10/2020	2025 On 05-August-21			Bond Future	145.20	145.1129	145.2002	145.1129	0.00

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08/10/2020	2025 On 04-November-21			Bond Future	146.70	146.6100	146.6975	146.6100	0.00
08/10/2020	2029 On 05-November-20			Bond Future	99.59	99.4691	99.5876	99.4691	4,935.00
08/10/2020	2029 On 04-February-21			Bond Future	100.60	100.4799	100.5994	100.4799	0.00
08/10/2020	2029 On 06-May-21			Bond Future	100.57	100.4499	100.5702	100.4499	0.00
08/10/2020	2029 On 05-August-21			Bond Future	101.70	101.5796	101.7011	101.5796	0.00
08/10/2020	2029 On 04-November-21			Bond Future	101.60	101.4800	101.6008	101.4800	0.00
08/10/2020	2030 On 05-November-20			Bond Future	9.60	92.3981	9.6036	92.3981	92,185.00
08/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	2660	3	2660	3	0.00
08/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	110	0	110	0	3,000.00
08/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	1300	1	1300	1	0.00
08/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	8	0	8	0	1,000.00
08/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	240	0	240	0	1,000.00
08/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	732	1	732	1	0.00
08/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	63	0	63	0	3,000.00
08/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	1450	1	1450	1	0.00
08/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	1271	1	1271	1	0.00
08/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	978	1	978	1	0.00
08/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	753	1	753	1	0.00
08/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	2	0	2	0	3,000.00
08/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	2957	3	2957	3	0.00
08/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	774	1	774	1	0.00
08/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	1419	1	1419	1	0.00
08/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	115	0	115	0	14,160.00
08/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	2143	2	2143	2	0.00
08/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	469	0	469	0	3,000.00
08/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	4856	5	4856	5	0.00
08/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	9	0	9	0	14,160.00
08/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	23	0	23	0	9,414.00
08/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	231	0	231	0	9,414.00
08/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	4375	4	4375	4	0.00
08/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	3545	4	3545	4	0.00
08/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	4441	5	4441	5	0.00
08/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	135	0	135	0	3,000.00

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08/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	6356	6	6356	6	0.00
08/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	1158	1	1158	1	2,500.00
08/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	1932	2	1932	2	0.00
08/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	1622	2	1622	2	2,500.00
08/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	182	0	182	0	2,000.00
08/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	5173	5	5173	5	0.00
08/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	2609	3	2609	3	0.00
08/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	2006	2	2006	2	0.00
08/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	7397	8	7397	8	0.00
08/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	711	1	711	1	14,160.00
08/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	428	0	428	0	1,000.00
08/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	1132	1	1132	1	5,500.00
08/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	1291	1	1291	1	3,000.00
08/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	514	1	514	1	2,500.00
08/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	9032	9	9032	9	0.00
08/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	1969	2	1969	2	0.00
08/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	3495	4	3495	4	0.00
08/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	1264	1	1264	1	3,000.00
08/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	7521	8	7521	8	0.00
08/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	4496	5	4496	5	0.00
08/10/2020	2030 On 04-February-21			Bond Future	9.83	89.3103	9.8312	89.3103	0.00
08/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	302	0	302	0	1,600.00
08/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	403	0	403	0	1,000.00
08/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1337	1	1337	1	0.00
08/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1250	1	1250	1	1,000.00
08/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	397	0	397	0	800.00
08/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1320	1	1320	1	0.00
08/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1391	1	1391	1	1,600.00
08/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1302	1	1302	1	0.00
08/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	863	1	863	1	800.00
08/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	3993	4	3993	4	0.00
08/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	2011	2	2011	2	1,800.00
08/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	6370	6	6370	6	0.00

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08/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	5241	5	5241	5	0.00
08/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	8911	9	8911	9	0.00
08/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	5079	5	5079	5	0.00
08/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	5120	5	5120	5	0.00
08/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	4921	5	4921	5	0.00
08/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	9804	10	9804	10	0.00
08/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	5040	5	5040	5	0.00
08/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	8856	9	8856	9	0.00
08/10/2020	2030 On 06-May-21			Bond Future	10.06	90.2756	10.0601	90.2756	0.00
08/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	5640	6	5640	6	0.00
08/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1520	1	1520	1	0.00
08/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	9004	9	9004	9	0.00
08/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	369	0	369	0	700.00
08/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	3463	3	3463	3	0.00
08/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3147	3	3147	3	0.00
08/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	9041	9	9041	9	0.00
08/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	1638	2	1638	2	0.00
08/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	9079	9	9079	9	0.00
08/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	912	1	912	1	0.00
08/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	6215	6	6215	6	700.00
08/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	12340	12	12340	12	0.00
08/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	3890	4	3890	4	700.00
08/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	931	1	931	1	0.00
08/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	6492	7	6492	7	0.00
08/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	921	1	921	1	0.00
08/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	3568	4	3568	4	0.00
08/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	2148	2	2148	2	0.00
08/10/2020	2030 On 05-August-21			Bond Future	10.31	87.2646	10.3088	87.2646	0.00
08/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	9413	9	9413	9	0.00
08/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	3863	4	3863	4	0.00
08/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	1679	2	1679	2	600.00
08/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	3891	4	3891	4	0.00
08/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	988	1	988	1	600.00

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08/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	3918	4	3918	4	0.00
08/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	3305	3	3305	3	0.00
08/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	6192	6	6192	6	0.00
08/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	8268	8	8268	8	0.00
08/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	3351	3	3351	3	0.00
08/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	892	1	892	1	600.00
08/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	3328	3	3328	3	0.00
08/10/2020	2030 On 04-November-21			Bond Future	10.57	10.6000	10.5703	10.6000	0.00
08/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	195	0	195	0	0.00
08/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	97	0	97	0	0.00
08/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	146	0	146	0	0.00
08/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2032 On 05-November-20			Bond Future	10.62	85.2214	10.6186	85.2214	121,089.00
08/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	105	0	105	0	0.00
08/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	2753	3	2753	3	0.00
08/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	3134	3	3134	3	0.00
08/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	109	0	109	0	0.00
08/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	5	0	5	0	3,000.00
08/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	56	0	56	0	3,000.00
08/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	26	0	26	0	1,000.00
08/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	2	0	2	0	1,000.00
08/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	100	0	100	0	0.00
08/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	5360	6	5360	6	0.00
08/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	9429	10	9429	10	0.00
08/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	10576	11	10576	11	0.00
08/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	512	1	512	1	1,000.00
08/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	7271	8	7271	8	0.00
08/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	5242	5	5242	5	0.00
08/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	6205	6	6205	6	0.00
08/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	5301	6	5301	6	0.00
08/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	633	1	633	1	3,000.00

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08/10/2020	2032 On 04-February-21			Bond Future	10.86	86.0663	10.8634	86.0663	0.00
08/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	204	0	204	0	800.00
08/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	744	1	744	1	0.00
08/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	467	0	467	0	800.00
08/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	765	1	765	1	0.00
08/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3074	3	3074	3	0.00
08/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	755	1	755	1	0.00
08/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	8168	8	8168	8	0.00
08/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	8116	8	8116	8	0.00
08/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	9998	10	9998	10	0.00
08/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	3318	3	3318	3	800.00
08/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	8221	8	8221	8	0.00
08/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	13073	13	13073	13	0.00
08/10/2020	2032 On 06-May-21			Bond Future	11.11	82.8507	11.1079	82.8507	0.00
08/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2092	2	2092	2	736.00
08/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	7250	7	7250	7	0.00
08/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	8882	9	8882	9	0.00
08/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	7286	7	7286	7	0.00
08/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	7213	7	7213	7	0.00
08/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	2047	2	2047	2	0.00
08/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	2021	2	2021	2	0.00
08/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	2034	2	2034	2	0.00
08/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	1425	1	1425	1	736.00
08/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	6482	7	6482	7	0.00
08/10/2020	2032 On 05-August-21			Bond Future	11.37	83.7635	11.3657	83.7635	0.00
08/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	3996	4	3996	4	0.00
08/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	3969	4	3969	4	0.00
08/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4024	4	4024	4	0.00
08/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	4052	4	4052	4	0.00
08/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	4026	4	4026	4	0.00
08/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	4001	4	4001	4	0.00
08/10/2020	2032 On 04-November-21			Bond Future	11.65	11.7000	11.6456	11.7000	0.00
08/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	225	0	225	0	0.00

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08/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	327	0	327	0	0.00
08/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	276	0	276	0	0.00
08/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2033 On 05-November-20			Bond Future	93.34	93.3035	93.3449	93.3035	10,329.00
08/10/2020	2033 On 04-February-21			Bond Future	94.29	94.2517	94.2932	94.2517	0.00
08/10/2020	2033 On 06-May-21			Bond Future	94.12	94.0767	94.1182	94.0767	0.00
08/10/2020	2033 On 05-August-21			Bond Future	95.18	95.1347	95.1767	95.1347	0.00
08/10/2020	2033 On 04-November-21			Bond Future	94.93	94.9000	94.9348	94.9000	0.00
08/10/2020	2037 On 05-November-20			Bond Future	11.66	79.0360	11.6610	79.0360	139,267.00
08/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	12	0	12	0	0.00
08/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	10	0	10	0	0.00
08/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	11	0	11	0	0.00
08/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	9675	10	9675	10	0.00
08/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	9534	10	9534	10	0.00
08/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	9604	10	9604	10	0.00
08/10/2020	2037 On 04-February-21			Bond Future	11.91	75.5654	11.9136	75.5654	0.00
08/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	3740	3	3740	3	300.00
08/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	217	0	217	0	72.00
08/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	568	1	568	1	0.00
08/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	10122	10	10122	10	0.00
08/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1197	1	1197	1	0.00
08/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	635	1	635	1	0.00
08/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	576	1	576	1	0.00
08/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	3535	3	3535	3	0.00
08/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	756	1	756	1	240.00
08/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	584	1	584	1	0.00
08/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	10833	11	10833	11	0.00
08/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	3613	4	3613	4	240.00
08/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	9701	10	9701	10	0.00
08/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	737	1	737	1	300.00
08/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	7685	8	7685	8	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	10469	11	10469	11	72.00
08/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	10956	11	10956	11	0.00
08/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	10894	11	10894	11	0.00
08/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	15087	16	15087	16	0.00
08/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	3418	4	3418	4	0.00
08/10/2020	2037 On 06-May-21			Bond Future	12.17	76.3826	12.1665	76.3826	0.00
08/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5172	5	5172	5	0.00
08/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5203	5	5203	5	0.00
08/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5233	5	5233	5	0.00
08/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3763	4	3763	4	0.00
08/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3740	4	3740	4	0.00
08/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3787	4	3787	4	0.00
08/10/2020	2037 On 05-August-21			Bond Future	12.44	72.9684	12.4388	72.9684	0.00
08/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	3987	4	3987	4	0.00
08/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4014	4	4014	4	0.00
08/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4040	4	4040	4	0.00
08/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4955	5	4955	5	0.00
08/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	4899	5	4899	5	0.00
08/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	4927	5	4927	5	0.00
08/10/2020	2037 On 04-November-21			Bond Future	12.72	12.8200	12.7166	12.8200	0.00
08/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	533	0	533	0	0.00
08/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	584	0	584	0	0.00
08/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	481	0	481	0	0.00
08/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2038 On 05-November-20			Bond Future	105.22	105.3152	105.2216	105.3152	11,137.00
08/10/2020	2038 On 04-February-21			Bond Future	104.59	104.6894	104.5947	104.6894	0.00
08/10/2020	2038 On 06-May-21			Bond Future	105.75	105.8451	105.7488	105.8451	0.00
08/10/2020	2038 On 05-August-21			Bond Future	105.22	105.3148	105.2171	105.3148	0.00
08/10/2020	2038 On 04-November-21			Bond Future	106.30	106.4000	106.3018	106.4000	0.00
08/10/2020	2040 On 05-November-20			Bond Future	11.78	81.0517	11.7799	81.0517	72,967.00
08/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00

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08/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	10	0	10	0	0.00
08/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	7	0	7	0	2,000.00
08/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
08/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	2	0	2	0	2,380.00
08/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	11	0	11	0	0.00
08/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	938	1	938	1	0.00
08/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	11	0	11	0	0.00
08/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	203	0	203	0	2,380.00
08/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1455	1	1455	1	0.00
08/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	16612	17	16612	17	0.00
08/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	12524	13	12524	13	0.00
08/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	10057	10	10057	10	0.00
08/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	2718	3	2718	3	2,000.00
08/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	10133	11	10133	11	0.00
08/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	1957	2	1957	2	2,000.00
08/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	5329	6	5329	6	0.00
08/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	10739	11	10739	11	0.00
08/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	10208	11	10208	11	0.00
08/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	14696	15	14696	15	0.00
08/10/2020	2040 On 04-February-21			Bond Future	12.03	77.3509	12.0290	77.3509	0.00
08/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	341	0	341	0	800.00
08/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	2859	3	2859	3	0.00
08/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	575	1	575	1	0.00
08/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	121	0	121	0	500.00
08/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	567	1	567	1	0.00
08/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	446	0	446	0	500.00
08/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2403	2	2403	2	0.00
08/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	141	0	141	0	800.00
08/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	584	1	584	1	0.00
08/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	18284	19	18284	19	0.00
08/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	5256	6	5256	6	500.00
08/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	11509	12	11509	12	0.00
08/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	12594	13	12594	13	0.00

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08/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	17633	18	17633	18	0.00
08/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	13800	14	13800	14	0.00
08/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	11377	12	11377	12	0.00
08/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	11443	12	11443	12	0.00
08/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	4635	5	4635	5	800.00
08/10/2020	2040 On 06-May-21			Bond Future	12.28	78.1874	12.2781	78.1874	0.00
08/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5068	5	5068	5	0.00
08/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5037	5	5037	5	0.00
08/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5099	5	5099	5	0.00
08/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	4216	4	4216	4	0.00
08/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	4190	4	4190	4	0.00
08/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	4164	4	4164	4	0.00
08/10/2020	2040 On 05-August-21			Bond Future	12.55	74.5428	12.5463	74.5428	0.00
08/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	12172	12	12172	12	0.00
08/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2150	2	2150	2	900.00
08/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4372	4	4372	4	0.00
08/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4430	4	4430	4	0.00
08/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1388	1	1388	1	900.00
08/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4401	4	4401	4	0.00
08/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	4749	5	4749	5	0.00
08/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	4776	5	4776	5	0.00
08/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	10661	11	10661	11	0.00
08/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	1065	1	1065	1	900.00
08/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4804	5	4804	5	0.00
08/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	8127	8	8127	8	0.00
08/10/2020	2040 On 04-November-21			Bond Future	12.82	12.9000	12.8194	12.9000	0.00
08/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	490	0	490	0	0.00
08/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	436	0	436	0	0.00
08/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	382	0	382	0	0.00
08/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2044 On 05-November-20			Bond Future	11.83	77.8166	11.8327	77.8166	47,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	9	0	9	0	0.00
08/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
08/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	1	0	1	0	0.00
08/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	568	1	568	1	0.00
08/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	10	0	10	0	0.00
08/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	655	1	655	1	0.00
08/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	1	0	1	0	300.00
08/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	205	0	205	0	0.00
08/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
08/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	2	0	2	0	525.00
08/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	1	0	1	0	1,815.00
08/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	10	0	10	0	0.00
08/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
08/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	297	0	297	0	0.00
08/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
08/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	12888	13	12888	13	0.00
08/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	10286	11	10286	11	0.00
08/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	18695	19	18695	19	0.00
08/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	12726	13	12726	13	0.00
08/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	4617	5	4617	5	1,815.00
08/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	3230	3	3230	3	1,815.00
08/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	23083	23	23083	23	0.00
08/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	10209	11	10209	11	0.00
08/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	19147	19	19147	19	0.00
08/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	13376	14	13376	14	0.00
08/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	15375	16	15375	16	0.00
08/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	5283	6	5283	6	525.00
08/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	3475	4	3475	4	300.00
08/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	13294	14	13294	14	0.00
08/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	10363	11	10363	11	0.00
08/10/2020	2044 On 04-February-21			Bond Future	12.07	74.2088	12.0743	74.2088	0.00
08/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	486	0	486	0	0.00
08/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	501	0	501	0	0.00

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08/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	295	0	295	0	0.00
08/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	970	1	970	1	0.00
08/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	443	0	443	0	0.00
08/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	148	0	148	0	265.00
08/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	494	0	494	0	0.00
08/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	12640	13	12640	13	265.00
08/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	17477	18	17477	18	0.00
08/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	9065	9	9065	9	265.00
08/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	12150	12	12150	12	0.00
08/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	12219	13	12219	13	0.00
08/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	14470	15	14470	15	0.00
08/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	12081	12	12081	12	0.00
08/10/2020	2044 On 06-May-21			Bond Future	12.32	75.0115	12.3157	75.0115	0.00
08/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5000	5	5000	5	0.00
08/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	4969	5	4969	5	0.00
08/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5154	0	5154	0	0.00
08/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	4939	5	4939	5	0.00
08/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2159	0	2159	0	3,100.00
08/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3421	0	3421	0	0.00
08/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5903	0	5903	0	3,100.00
08/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	8155	0	8155	0	0.00
08/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	4254	4	4254	4	0.00
08/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	4099	0	4099	0	3,100.00
08/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	4281	4	4281	4	0.00
08/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	4228	4	4228	4	0.00
08/10/2020	2044 On 05-August-21			Bond Future	12.58	71.4571	12.5755	71.4571	0.00
08/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	4651	4	4651	4	0.00
08/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	4680	5	4680	5	0.00
08/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	4622	4	4622	4	0.00
08/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	4542	5	4542	5	0.00
08/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	4515	5	4515	5	0.00
08/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	4488	5	4488	5	0.00
08/10/2020	2044 On 04-November-21			Bond Future	12.84	12.9000	12.8399	12.9000	0.00

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08/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	270	0	270	0	0.00
08/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	377	0	377	0	0.00
08/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	323	0	323	0	0.00
08/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
08/10/2020	2046 On 05-November-20			Bond Future	93.50	93.1501	93.5049	93.1501	16,311.00
08/10/2020	2046 On 04-February-21			Bond Future	94.45	94.0966	94.4547	94.0966	0.00
08/10/2020	2046 On 06-May-21			Bond Future	93.71	93.3458	93.7075	93.3458	0.00
08/10/2020	2046 On 05-August-21			Bond Future	94.76	94.3957	94.7614	94.3957	0.00
08/10/2020	2046 On 04-November-21			Bond Future	93.93	93.5600	93.9326	93.5600	0.00
08/10/2020	2050 On 05-November-20			Bond Future	95.56	95.3485	95.5634	95.3485	13,963.00
08/10/2020	2050 On 04-February-21			Bond Future	94.65	94.4285	94.6453	94.4285	0.00
08/10/2020	2050 On 06-May-21			Bond Future	95.69	95.4708	95.6896	95.4708	0.00
08/10/2020	2050 On 05-August-21			Bond Future	94.84	94.6177	94.8390	94.6177	0.00
08/10/2020	2050 On 04-November-21			Bond Future	95.82	95.5900	95.8166	95.5900	0.00
08/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	AL37 On 05-November-20			Index Future	757.36	757.2840	757.3550	757.2840	0.00
08/10/2020	AL37 On 04-February-21			Index Future	764.86	764.7920	764.8610	764.7920	0.00
08/10/2020	AL37 On 06-May-21			Index Future	773.11	773.0430	773.1100	773.0430	0.00
08/10/2020	AL37 On 05-August-21			Index Future	781.53	781.4620	781.5290	781.4620	0.00
08/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
08/10/2020	AL7T On 05-November-20			Index Future	807.02	805.3580	807.0220	805.3580	0.00
08/10/2020	AL7T On 04-February-21			Index Future	815.02	813.3430	815.0210	813.3430	0.00
08/10/2020	AL7T On 06-May-21			Index Future	823.81	822.1180	823.8100	822.1180	0.00
08/10/2020	AL7T On 05-August-21			Index Future	832.78	831.0710	832.7810	831.0710	0.00
08/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
08/10/2020	ALBI On 05-November-20			Index Future	709.27	707.2320	709.2650	707.2320	226.00
08/10/2020	ALBI On 04-February-21			Index Future	716.29	714.2440	716.2940	714.2440	0.00
08/10/2020	ALBI On 06-May-21			Index Future	724.02	721.9490	724.0190	721.9490	0.00
08/10/2020	ALBI On 05-August-21			Index Future	731.90	729.8120	731.9030	729.8120	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
08/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
08/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	ES33 On 05-November-20			Bond Future	12.20	70.6685	12.2036	70.6685	350.00
08/10/2020	ES33 On 04-February-21			Bond Future	12.50	71.3692	12.5004	71.3692	0.00
08/10/2020	ES33 On 06-May-21			Bond Future	12.79	68.3650	12.7933	68.3650	0.00
08/10/2020	ES33 On 05-August-21			Bond Future	13.10	69.1182	13.1030	69.1182	0.00
08/10/2020	ES33 On 04-November-21			Bond Future	13.44	13.5200	13.4366	13.5200	0.00
08/10/2020	ES42 On 05-November-20			Bond Future	12.64	69.6104	12.6431	69.6104	4,789.00
08/10/2020	ES42 On 04-February-21			Bond Future	12.92	70.3005	12.9225	70.3005	0.00
08/10/2020	ES42 On 06-May-21			Bond Future	13.21	66.8013	13.2094	66.8013	0.00
08/10/2020	ES42 On 05-August-21			Bond Future	13.50	67.5377	13.5046	67.5377	0.00
08/10/2020	ES42 On 04-November-21			Bond Future	13.83	13.9000	13.8258	13.9000	0.00
08/10/2020	GOVI On 05-November-20			GOVI	700.68	698.7510	700.6750	698.7510	1,008.00
08/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	371750	39	371750	39	0.00
08/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	371550	39	371550	39	0.00
08/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	371650	39	371650	39	0.00
08/10/2020	GOVI On 04-February-21			GOVI	707.62	705.6790	707.6190	705.6790	0.00
08/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	433210	45	433210	45	0.00
08/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	433310	45	433310	45	0.00
08/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	433410	45	433410	45	0.00
08/10/2020	GOVI On 06-May-21			GOVI	715.25	713.2920	715.2510	713.2920	0.00
08/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	365810	35	365810	35	0.00
08/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	365610	35	365610	35	0.00
08/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	365710	35	365710	35	0.00
08/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-August-21			GOVI	723.04	721.0610	723.0390	721.0610	0.00
08/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	38890	2	38890	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
08/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	38990	2	38990	2	0.00
08/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	39090	2	39090	2	0.00
08/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
08/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
08/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
08/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2020	IGOV On 05-November-20			Index Future	255.87	255.7260	255.8670	255.7260	1,201.00
08/10/2020	IGOV On 04-February-21			Index Future	258.47	258.3250	258.4660	258.3250	0.00
08/10/2020	IGOV On 06-May-21			Index Future	261.32	261.1740	261.3160	261.1740	0.00
08/10/2020	IGOV On 05-August-21			Index Future	264.22	264.0810	264.2240	264.0810	0.00
08/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
08/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
08/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
08/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.25	90.2400	90.2500	90.2400	0.00
08/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.13	89.1200	89.1300	89.1200	0.00
08/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.33	90.3200	90.3300	90.3200	51.00
08/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.68	89.6800	89.6800	89.6800	0.00
08/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.72	89.7300	89.7200	89.7300	0.00
08/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.81	92.8100	92.8100	92.8100	0.00
08/10/2020	IS05 On 20-December-22			Interest Rate Swap	93.29	93.2900	93.2900	93.2900	0.00
08/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.67	85.7000	85.6700	85.7000	0.00
08/10/2020	IS05 On 20-June-23			Interest Rate Swap	91.24	91.2900	91.2400	91.2900	0.00
08/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/10/2020	IS10 On 17-December-25			Interest Rate Swap	79.62	79.7400	79.6200	79.7400	0.00
08/10/2020	IS10 On 16-March-26			Interest Rate Swap	76.27	76.4000	76.2700	76.4000	0.00
08/10/2020	IS10 On 15-June-26			Interest Rate Swap	74.82	74.9600	74.8200	74.9600	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
08/10/2020	IS10 On 21-September-26			Interest Rate Swap	76.99	77.1400	76.9900	77.1400	0.00
08/10/2020	IS10 On 21-December-26			Interest Rate Swap	81.14	81.2900	81.1400	81.2900	0.00
08/10/2020	IS10 On 15-March-27			Interest Rate Swap	79.75	79.9000	79.7500	79.9000	0.00
08/10/2020	IS10 On 21-June-27			Interest Rate Swap	81.96	82.1200	81.9600	82.1200	0.00
08/10/2020	IS10 On 20-September-27			Interest Rate Swap	87.92	88.0800	87.9200	88.0800	0.00
08/10/2020	IS10 On 20-December-27			Interest Rate Swap	88.49	88.6500	88.4900	88.6500	0.00
08/10/2020	IS10 On 22-March-28			Interest Rate Swap	81.69	81.8500	81.6900	81.8500	0.00
08/10/2020	IS10 On 20-June-28			Interest Rate Swap	89.73	89.8900	89.7300	89.8900	0.00
08/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.36	96.6450	3.3550	96.6450	0.00
08/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.36	96.6500	3.3600	96.6500	0.00
08/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.30	96.7250	3.2950	96.7250	30,010.00
08/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.28	96.7300	3.2800	96.7300	0.00
08/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.27	96.7400	3.2700	96.7400	0.00
08/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.27	96.7400	3.2650	96.7400	0.00
08/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.34	96.6650	3.3400	96.6650	0.00
08/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.51	96.4950	3.5050	96.4950	30,000.00
08/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.66	96.3100	3.6600	96.3100	0.00
08/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.83	96.1650	3.8250	96.1650	0.00
08/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.10	95.8750	4.0950	95.8750	0.00
08/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.45	95.5300	4.4500	95.5300	0.00
08/10/2020	R023 On 05-November-20			Bond Future	4.55	108.3342	4.5467	108.3342	33,495.00
08/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6335	6	6335	6	0.00
08/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6356	6	6356	6	0.00
08/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6314	6	6314	6	0.00
08/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 04-February-21			Bond Future	4.62	109.4083	4.6250	109.4083	0.00
08/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3345	3	3345	3	0.00
08/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3384	3	3384	3	0.00
08/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3365	3	3365	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
08/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	4	0	4	0	0.00
08/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	4	0	4	0	0.00
08/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	4	0	4	0	0.00
08/10/2020	R023 On 06-May-21			Bond Future	4.66	106.6821	4.6618	106.6821	0.00
08/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	4978	5	4978	5	0.00
08/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5011	5	5011	5	0.00
08/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	4994	5	4994	5	0.00
08/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
08/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
08/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
08/10/2020	R023 On 05-August-21			Bond Future	4.70	107.8568	4.7021	107.8568	0.00
08/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1224	1	1224	1	0.00
08/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1212	1	1212	1	0.00
08/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1201	1	1201	1	0.00
08/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	304	0	304	0	0.00
08/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	308	0	308	0	0.00
08/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	300	0	300	0	0.00
08/10/2020	R023 On 04-November-21			Bond Future	4.83	4.9100	4.8251	4.9100	0.00
08/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	96	0	96	0	0.00
08/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	109	0	109	0	0.00
08/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	122	0	122	0	0.00
08/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-November-20			Bond Future	11.38	83.8181	11.3828	83.8181	102,022.00
08/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	64	0	64	0	0.00
08/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	66	0	66	0	0.00
08/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	61	0	61	0	0.00
08/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	6891	7	6891	7	0.00
08/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	6826	7	6826	7	0.00
08/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	6760	7	6760	7	0.00
08/10/2020	R035 On 04-February-21			Bond Future	11.64	84.6490	11.6423	84.6490	0.00
08/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	630	1	630	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
08/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	561	1	561	1	0.00
08/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	553	1	553	1	0.00
08/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2182	2	2182	2	0.00
08/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	545	1	545	1	0.00
08/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	10734	11	10734	11	0.00
08/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	10796	11	10796	11	0.00
08/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	10186	11	10186	11	650.00
08/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	5206	5	5206	5	650.00
08/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	10672	11	10672	11	0.00
08/10/2020	R035 On 06-May-21			Bond Future	11.89	81.0886	11.8930	81.0886	0.00
08/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	5824	6	5824	6	0.00
08/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	3444	3	3444	3	0.00
08/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	7312	7	7312	7	0.00
08/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	5892	6	5892	6	0.00
08/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1067	1	1067	1	793.00
08/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	1835	2	1835	2	1,650.00
08/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	2867	3	2867	3	0.00
08/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	4770	5	4770	5	0.00
08/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	5858	6	5858	6	0.00
08/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	6219	6	6219	6	793.00
08/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	8349	9	8349	9	0.00
08/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	4054	4	4054	4	793.00
08/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	3272	3	3272	3	0.00
08/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	5426	6	5426	6	1,650.00
08/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2558	3	2558	3	1,650.00
08/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	3292	3	3292	3	0.00
08/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	11325	12	11325	12	0.00
08/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	3252	3	3252	3	0.00
08/10/2020	R035 On 05-August-21			Bond Future	12.16	81.9818	12.1608	81.9818	0.00
08/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	55830	56	55830	56	0.00

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08/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	55713	56	55713	56	0.00
08/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	55947	56	55947	56	0.00
08/10/2020	R035 On 04-November-21			Bond Future	12.45	12.5200	12.4484	12.5200	0.00
08/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	378	0	378	0	0.00
08/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	431	0	431	0	0.00
08/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	325	0	325	0	0.00
08/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 05-November-20			Bond Future	7.30	119.6162	7.2970	119.6162	86,007.00
08/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	6983	7	6983	7	0.00
08/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	330	0	330	0	1,200.00
08/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	6934	7	6934	7	0.00
08/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	1571	2	1571	2	80.00
08/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	5405	5	5405	5	0.00
08/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	9884	10	9884	10	0.00
08/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	2991	3	2991	3	0.00
08/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	22	0	22	0	80.00
08/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	3743	4	3743	4	1,200.00
08/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	6884	7	6884	7	0.00
08/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	144	0	144	0	0.00
08/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	4368	4	4368	4	0.00
08/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	496	1	496	1	0.00
08/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	2	0	2	0	0.00
08/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	14	0	14	0	0.00
08/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	74	0	74	0	0.00
08/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	2	0	2	0	0.00
08/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	2	0	2	0	0.00
08/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	1926	2	1926	2	0.00
08/10/2020	R186 On 04-February-21			Bond Future	7.48	115.5238	7.4826	115.5238	0.00
08/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	4187	4	4187	4	0.00
08/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	3641	4	3641	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
08/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	4262	4	4262	4	0.00
08/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	4225	4	4225	4	0.00
08/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	834	1	834	1	0.00
08/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	1049	1	1049	1	15,177.00
08/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	846	1	846	1	0.00
08/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	857	1	857	1	0.00
08/10/2020	R186 On 06-May-21			Bond Future	7.67	116.7716	7.6661	116.7716	0.00
08/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	13927	14	13927	14	0.00
08/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	13887	14	13887	14	0.00
08/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	13846	14	13846	14	0.00
08/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	33	0	33	0	0.00
08/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	33	0	33	0	0.00
08/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	32	0	32	0	0.00
08/10/2020	R186 On 05-August-21			Bond Future	7.87	112.7761	7.8658	112.7761	0.00
08/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	4665	5	4665	5	0.00
08/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	4698	5	4698	5	0.00
08/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	4730	5	4730	5	0.00
08/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	1277	1	1277	1	0.00
08/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	1301	1	1301	1	0.00
08/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	1289	1	1289	1	0.00
08/10/2020	R186 On 04-November-21			Bond Future	8.10	8.1000	8.0987	8.1000	0.00
08/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	49	0	49	0	0.00
08/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	6	0	6	0	0.00
08/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	38	0	38	0	0.00
08/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R197 On 05-November-20			Bond Future	314.55	314.4819	314.5543	314.4819	2,902.00
08/10/2020	R197 On 04-February-21			Bond Future	309.90	309.8306	309.9027	309.8306	0.00
08/10/2020	R197 On 06-May-21			Bond Future	313.32	313.2501	313.3218	313.2501	0.00
08/10/2020	R197 On 05-August-21			Bond Future	308.85	308.7735	308.8455	308.7735	0.00
08/10/2020	R197 On 04-November-21			Bond Future	312.03	311.9600	312.0290	311.9600	0.00
08/10/2020	R202 On 05-November-20			Bond Future	210.62	210.5240	210.6170	210.5240	7,907.00

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08/10/2020	R202 On 04-February-21			Bond Future	208.59	208.4955	208.5887	208.4955	0.00
08/10/2020	R202 On 06-May-21			Bond Future	210.89	210.7964	210.8897	210.7964	0.00
08/10/2020	R202 On 05-August-21			Bond Future	209.01	208.9179	209.0122	208.9179	0.00
08/10/2020	R202 On 04-November-21			Bond Future	211.17	211.0700	211.1669	211.0700	0.00
08/10/2020	R208 On 05-November-20			Bond Future	3.49	101.9996	3.4927	101.9996	7,525.00
08/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	502	1	502	1	0.00
08/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	498	0	498	0	0.00
08/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	494	0	494	0	0.00
08/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R209 On 05-November-20			Bond Future	11.18	64.4948	11.1816	64.4948	27,544.00
08/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	40	0	40	0	0.00
08/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	43	0	43	0	0.00
08/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	42	0	42	0	0.00
08/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	6674	7	6674	7	0.00
08/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	6615	7	6615	7	0.00
08/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	6733	7	6733	7	0.00
08/10/2020	R209 On 04-February-21			Bond Future	11.40	65.1342	11.4025	65.1342	0.00
08/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	824	1	824	1	0.00
08/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	834	1	834	1	0.00
08/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	814	1	814	1	0.00
08/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	8029	8	8029	8	0.00
08/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	7979	8	7979	8	0.00
08/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	7930	8	7930	8	0.00
08/10/2020	R209 On 06-May-21			Bond Future	11.62	62.6974	11.6217	62.6974	2,850.00
08/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1290	1	1290	1	5,325.00
08/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	2975	3	2975	3	0.00
08/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	5506	5	5506	5	0.00
08/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	5566	5	5566	5	0.00
08/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	5596	5	5596	5	0.00
08/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	5536	5	5536	5	0.00
08/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2630	3	2630	3	0.00

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08/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2597	3	2597	3	0.00
08/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2581	3	2581	3	7,150.00
08/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2613	3	2613	3	0.00
08/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	4866	5	4866	5	7,150.00
08/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	8701	9	8701	9	0.00
08/10/2020	R209 On 05-August-21			Bond Future	11.85	63.3881	11.8506	63.3881	0.00
08/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	3858	4	3858	4	0.00
08/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	3833	4	3833	4	0.00
08/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	3882	4	3882	4	0.00
08/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	4127	4	4127	4	0.00
08/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	4103	4	4103	4	0.00
08/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	4079	4	4079	4	0.00
08/10/2020	R209 On 04-November-21			Bond Future	12.10	12.1800	12.0958	12.1800	0.00
08/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	440	0	440	0	0.00
08/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	347	0	347	0	0.00
08/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	393	0	393	0	0.00
08/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R210 On 05-November-20			Bond Future	186.31	186.7302	186.3124	186.7302	2,230.00
08/10/2020	R210 On 04-February-21			Bond Future	188.21	188.6277	188.2051	188.6277	0.00
08/10/2020	R210 On 06-May-21			Bond Future	187.57	187.9967	187.5688	187.9967	0.00
08/10/2020	R210 On 05-August-21			Bond Future	189.68	190.1112	189.6782	190.1112	0.00
08/10/2020	R210 On 04-November-21			Bond Future	188.90	189.3300	188.8967	189.3300	0.00
08/10/2020	R212 On 05-November-20			Bond Future	170.15	170.0928	170.1503	170.0928	6,889.00
08/10/2020	R212 On 04-February-21			Bond Future	169.58	169.5243	169.5819	169.5243	0.00
08/10/2020	R212 On 06-May-21			Bond Future	171.45	171.3954	171.4529	171.3954	0.00
08/10/2020	R212 On 05-August-21			Bond Future	171.05	170.9924	171.0503	170.9924	0.00
08/10/2020	R212 On 04-November-21			Bond Future	172.81	172.7600	172.8138	172.7600	0.00
08/10/2020	R213 On 05-November-20			Bond Future	10.10	81.5738	10.0998	81.5738	16,600.00
08/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	320	0	320	0	0.00
08/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	331	0	331	0	0.00
08/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	342	0	342	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
08/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	3081	3	3081	3	0.00
08/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	3173	3	3173	3	0.00
08/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	3127	3	3127	3	0.00
08/10/2020	R213 On 04-February-21			Bond Future	10.33	82.3825	10.3316	82.3825	0.00
08/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1039	1	1039	1	0.00
08/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1025	1	1025	1	0.00
08/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1012	1	1012	1	0.00
08/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	6167	6	6167	6	0.00
08/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	6211	6	6211	6	0.00
08/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	6124	6	6124	6	0.00
08/10/2020	R213 On 06-May-21			Bond Future	10.55	79.7428	10.5549	79.7428	0.00
08/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	7876	8	7876	8	0.00
08/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	7910	8	7910	8	0.00
08/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	7842	8	7842	8	0.00
08/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	1361	1	1361	1	0.00
08/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	1349	1	1349	1	0.00
08/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	1337	1	1337	1	0.00
08/10/2020	R213 On 05-August-21			Bond Future	10.79	80.6210	10.7942	80.6210	0.00
08/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	3891	4	3891	4	0.00
08/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	3864	4	3864	4	0.00
08/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	3838	4	3838	4	0.00
08/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	3587	4	3587	4	0.00
08/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	3610	4	3610	4	0.00
08/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	3564	4	3564	4	0.00
08/10/2020	R213 On 04-November-21			Bond Future	11.06	11.1000	11.0561	11.1000	0.00
08/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	211	0	211	0	0.00
08/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	259	0	259	0	0.00
08/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	163	0	163	0	0.00
08/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R214 On 05-November-20			Bond Future	11.49	62.0019	11.4870	62.0019	17,572.00
08/10/2020	R214 On 05-November-20	10.25	Call	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
08/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	37	0	37	0	0.00
08/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	34	0	34	0	0.00
08/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	7240	8	7240	8	0.00
08/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	7178	8	7178	8	0.00
08/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	7117	7	7117	7	0.00
08/10/2020	R214 On 04-February-21			Bond Future	11.71	62.6166	11.7096	62.6166	0.00
08/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	757	1	757	1	0.00
08/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	776	1	776	1	0.00
08/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	767	1	767	1	0.00
08/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	8622	9	8622	9	0.00
08/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	8569	9	8569	9	0.00
08/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	8674	9	8674	9	0.00
08/10/2020	R214 On 06-May-21			Bond Future	11.92	60.0156	11.9232	60.0156	0.00
08/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	4862	5	4862	5	0.00
08/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	4833	5	4833	5	0.00
08/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	4805	5	4805	5	0.00
08/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	3198	3	3198	3	0.00
08/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	3217	3	3217	3	0.00
08/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	3178	3	3178	3	0.00
08/10/2020	R214 On 05-August-21			Bond Future	12.15	60.6768	12.1497	60.6768	0.00
08/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	3737	4	3737	4	0.00
08/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	3786	4	3786	4	0.00
08/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	3761	4	3761	4	0.00
08/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	4392	5	4392	5	0.00
08/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	4367	5	4367	5	0.00
08/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	4417	5	4417	5	0.00
08/10/2020	R214 On 04-November-21			Bond Future	12.39	12.4700	12.3912	12.4700	0.00
08/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	412	0	412	0	0.00
08/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	366	0	366	0	0.00
08/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	320	0	320	0	0.00
08/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2020	R248 On 05-November-20			Bond Future	11.79	76.6526	11.7919	76.6526	112,431.00
08/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	2	0	2	0	0.00
08/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	190	0	190	0	950.00
08/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	1	0	1	0	950.00
08/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	2	0	2	0	0.00
08/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	2	0	2	0	0.00
08/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	12793	13	12793	13	0.00
08/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	12876	13	12876	13	0.00
08/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	13043	13	13043	13	0.00
08/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	12710	13	12710	13	0.00
08/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	5504	6	5504	6	0.00
08/10/2020	R248 On 04-February-21			Bond Future	12.03	77.4126	12.0320	77.4126	0.00
08/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2287	2	2287	2	2,590.00
08/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	888	1	888	1	2,590.00
08/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	586	1	586	1	0.00
08/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	595	1	595	1	0.00
08/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	604	1	604	1	0.00
08/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	11260	12	11260	12	0.00
08/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	11397	12	11397	12	0.00
08/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	11328	12	11328	12	0.00
08/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	9500	10	9500	10	0.00
08/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	5656	6	5656	6	0.00
08/10/2020	R248 On 06-May-21			Bond Future	12.26	73.8371	12.2634	73.8371	0.00
08/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	4906	5	4906	5	0.00
08/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	4967	5	4967	5	0.00
08/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	4937	5	4937	5	0.00
08/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	4431	5	4431	5	0.00
08/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	4403	5	4403	5	0.00
08/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	4458	5	4458	5	0.00
08/10/2020	R248 On 05-August-21			Bond Future	12.51	74.6505	12.5101	74.6505	0.00
08/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	4646	4	4646	4	0.00
08/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	4675	4	4675	4	0.00
08/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	4617	4	4617	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
08/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	4619	5	4619	5	0.00
08/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	4674	5	4674	5	0.00
08/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	4646	5	4646	5	0.00
08/10/2020	R248 On 04-November-21			Bond Future	12.77	12.8400	12.7734	12.8400	0.00
08/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	307	0	307	0	0.00
08/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	416	0	416	0	0.00
08/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	362	0	362	0	0.00
08/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
08/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00