



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/04/2020 TO: 08/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	2025 On 07-May-20			Bond Future	134.08	133.7728	134.0774	133.7728	2,087.00
08/04/2020	2025 On 06-August-20			Bond Future	134.66	134.3514	134.6605	134.3514	0.00
08/04/2020	2025 On 05-November-20			Bond Future	136.75	136.4316	136.7454	136.4316	0.00
08/04/2020	2025 On 04-February-21			Bond Future	137.30	136.9773	137.2961	136.9773	0.00
08/04/2020	2029 On 07-May-20			Bond Future	95.76	95.7587	95.7630	95.7587	2,571.00
08/04/2020	2029 On 06-August-20			Bond Future	97.26	97.2526	97.2567	97.2526	0.00
08/04/2020	2029 On 05-November-20			Bond Future	97.62	97.6146	97.6188	97.6146	0.00
08/04/2020	2029 On 04-February-21			Bond Future	99.10	99.1001	99.1046	99.1001	0.00
08/04/2020	2030 On 07-May-20			Bond Future	11.02	84.5717	84.4522	84.5717	102,849.00
08/04/2020	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2030 On 07-May-20	8.45	Call	Bond Future	0	0	0	0	5,000.00
08/04/2020	2030 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2030 On 07-May-20	8.90	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2030 On 07-May-20	8.85	Call	Bond Future	0	0	0	0	5,000.00
08/04/2020	2030 On 07-May-20	8.79	Put	Bond Future	12676	13	13	13	0.00
08/04/2020	2030 On 07-May-20	8.90	Put	Bond Future	11994	12	12	12	5,820.00
08/04/2020	2030 On 07-May-20	8.78	Put	Bond Future	12738	13	13	13	0.00
08/04/2020	2030 On 07-May-20	8.85	Put	Bond Future	12303	12	12	12	5,820.00
08/04/2020	2030 On 07-May-20	8.45	Put	Bond Future	14826	15	15	15	0.00
08/04/2020	2030 On 07-May-20	9.19	Put	Bond Future	10226	10	10	10	0.00
08/04/2020	2030 On 07-May-20	8.80	Put	Bond Future	12614	12	13	12	0.00
08/04/2020	2030 On 06-August-20			Bond Future	11.22	81.8620	81.7405	81.8620	2,200.00
08/04/2020	2030 On 06-August-20	9.05	Call	Bond Future	37	0	0	0	450.00
08/04/2020	2030 On 06-August-20	8.86	Call	Bond Future	22	0	0	0	800.00
08/04/2020	2030 On 06-August-20	9.09	Call	Bond Future	41	0	0	0	0.00
08/04/2020	2030 On 06-August-20	8.36	Call	Bond Future	5	0	0	0	800.00
08/04/2020	2030 On 06-August-20	10.70	Call	Bond Future	1091	1	1	1	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	2030 On 06-August-20	10.00	Call	Bond Future	329	0	0	0	470.00
08/04/2020	2030 On 06-August-20	9.42	Call	Bond Future	94	0	0	0	0.00
08/04/2020	2030 On 06-August-20	9.11	Call	Bond Future	43	0	0	0	0.00
08/04/2020	2030 On 06-August-20	9.20	Call	Bond Future	55	0	0	0	323.00
08/04/2020	2030 On 06-August-20	8.50	Call	Bond Future	7	0	0	0	323.00
08/04/2020	2030 On 06-August-20	9.10	Call	Bond Future	42	0	0	0	0.00
08/04/2020	2030 On 06-August-20	10.75	Call	Bond Future	1177	1	1	1	0.00
08/04/2020	2030 On 06-August-20	10.05	Call	Bond Future	362	0	0	0	0.00
08/04/2020	2030 On 06-August-20	9.75	Call	Bond Future	198	0	0	0	450.00
08/04/2020	2030 On 06-August-20	9.42	Put	Bond Future	9841	10	10	10	800.00
08/04/2020	2030 On 06-August-20	9.11	Put	Bond Future	11616	12	12	12	0.00
08/04/2020	2030 On 06-August-20	10.00	Put	Bond Future	6783	7	7	7	0.00
08/04/2020	2030 On 06-August-20	9.10	Put	Bond Future	11675	12	12	12	0.00
08/04/2020	2030 On 06-August-20	8.50	Put	Bond Future	15315	15	15	15	0.00
08/04/2020	2030 On 06-August-20	10.75	Put	Bond Future	3602	4	4	4	0.00
08/04/2020	2030 On 06-August-20	9.20	Put	Bond Future	11093	11	11	11	0.00
08/04/2020	2030 On 06-August-20	10.05	Put	Bond Future	6540	6	7	6	0.00
08/04/2020	2030 On 06-August-20	9.75	Put	Bond Future	8052	8	8	8	0.00
08/04/2020	2030 On 06-August-20	8.86	Put	Bond Future	13102	13	13	13	0.00
08/04/2020	2030 On 06-August-20	9.09	Put	Bond Future	11733	12	12	12	0.00
08/04/2020	2030 On 06-August-20	8.36	Put	Bond Future	16197	16	16	16	0.00
08/04/2020	2030 On 06-August-20	10.70	Put	Bond Future	3778	4	4	4	0.00
08/04/2020	2030 On 06-August-20	9.05	Put	Bond Future	11969	12	12	12	0.00
08/04/2020	2030 On 05-November-20			Bond Future	11.42	83.1103	82.9868	83.1103	0.00
08/04/2020	2030 On 05-November-20	9.61	Call	Bond Future	329	0	0	0	0.00
08/04/2020	2030 On 05-November-20	8.85	Call	Bond Future	90	0	0	0	3,000.00
08/04/2020	2030 On 05-November-20	8.34	Call	Bond Future	32	0	0	0	1,000.00
08/04/2020	2030 On 05-November-20	9.04	Call	Bond Future	128	0	0	0	1,000.00
08/04/2020	2030 On 05-November-20	8.73	Call	Bond Future	72	0	0	0	3,000.00
08/04/2020	2030 On 05-November-20	9.38	Call	Bond Future	229	0	0	0	0.00
08/04/2020	2030 On 05-November-20	9.86	Call	Bond Future	476	1	0	1	0.00
08/04/2020	2030 On 05-November-20	8.36	Call	Bond Future	34	0	0	0	14,160.00
08/04/2020	2030 On 05-November-20	8.86	Call	Bond Future	92	0	0	0	14,160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	2030 On 05-November-20	9.23	Call	Bond Future	178	0	0	0	3,000.00
08/04/2020	2030 On 05-November-20	10.47	Call	Bond Future	1051	1	1	1	0.00
08/04/2020	2030 On 05-November-20	8.53	Call	Bond Future	48	0	0	0	15,947.00
08/04/2020	2030 On 05-November-20	9.03	Call	Bond Future	126	0	0	0	15,947.00
08/04/2020	2030 On 05-November-20	10.37	Call	Bond Future	933	1	1	1	0.00
08/04/2020	2030 On 05-November-20	9.40	Call	Bond Future	236	0	0	0	0.00
08/04/2020	2030 On 05-November-20	10.06	Call	Bond Future	628	1	1	1	0.00
08/04/2020	2030 On 05-November-20	8.10	Call	Bond Future	19	0	0	0	3,000.00
08/04/2020	2030 On 05-November-20	9.39	Call	Bond Future	233	0	0	0	0.00
08/04/2020	2030 On 05-November-20	9.38	Put	Bond Future	11042	11	11	11	0.00
08/04/2020	2030 On 05-November-20	8.73	Put	Bond Future	14722	15	15	15	0.00
08/04/2020	2030 On 05-November-20	9.23	Put	Bond Future	11858	12	12	12	0.00
08/04/2020	2030 On 05-November-20	9.86	Put	Bond Future	8584	9	9	9	14,160.00
08/04/2020	2030 On 05-November-20	8.36	Put	Bond Future	16961	17	17	17	0.00
08/04/2020	2030 On 05-November-20	10.37	Put	Bond Future	6279	6	6	6	15,947.00
08/04/2020	2030 On 05-November-20	9.40	Put	Bond Future	10934	11	11	11	0.00
08/04/2020	2030 On 05-November-20	9.03	Put	Bond Future	12979	13	13	13	0.00
08/04/2020	2030 On 05-November-20	10.47	Put	Bond Future	5870	6	6	6	3,000.00
08/04/2020	2030 On 05-November-20	8.53	Put	Bond Future	15920	16	16	16	0.00
08/04/2020	2030 On 05-November-20	8.86	Put	Bond Future	13958	14	14	14	0.00
08/04/2020	2030 On 05-November-20	10.06	Put	Bond Future	7639	8	8	8	1,000.00
08/04/2020	2030 On 05-November-20	9.39	Put	Bond Future	10988	11	11	11	0.00
08/04/2020	2030 On 05-November-20	8.10	Put	Bond Future	18589	18	19	18	0.00
08/04/2020	2030 On 05-November-20	9.04	Put	Bond Future	12922	13	13	13	0.00
08/04/2020	2030 On 05-November-20	8.34	Put	Bond Future	17085	17	17	17	0.00
08/04/2020	2030 On 05-November-20	9.61	Put	Bond Future	9832	10	10	10	3,000.00
08/04/2020	2030 On 05-November-20	8.85	Put	Bond Future	14016	14	14	14	0.00
08/04/2020	2030 On 04-February-21			Bond Future	11.65	80.3491	80.2240	80.3491	0.00
08/04/2020	2030 On 04-February-21	8.37	Call	Bond Future	61	0	0	0	1,000.00
08/04/2020	2030 On 04-February-21	9.17	Call	Bond Future	217	0	0	0	0.00
08/04/2020	2030 On 04-February-21	9.12	Call	Bond Future	202	0	0	0	1,000.00
08/04/2020	2030 On 04-February-21	8.36	Call	Bond Future	59	0	0	0	800.00
08/04/2020	2030 On 04-February-21	9.16	Call	Bond Future	214	0	0	0	0.00

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08/04/2020	2030 On 04-February-21	8.86	Call	Bond Future	136	0	0	0	800.00
08/04/2020	2030 On 04-February-21	10.20	Call	Bond Future	815	1	1	1	0.00
08/04/2020	2030 On 04-February-21	9.15	Call	Bond Future	211	0	0	0	0.00
08/04/2020	2030 On 04-February-21	9.12	Put	Bond Future	13408	13	13	13	0.00
08/04/2020	2030 On 04-February-21	8.36	Put	Bond Future	17789	18	18	18	0.00
08/04/2020	2030 On 04-February-21	9.16	Put	Bond Future	13190	13	13	13	0.00
08/04/2020	2030 On 04-February-21	10.20	Put	Bond Future	8049	8	8	8	1,800.00
08/04/2020	2030 On 04-February-21	8.86	Put	Bond Future	14859	15	15	15	0.00
08/04/2020	2030 On 04-February-21	9.15	Put	Bond Future	13244	13	13	13	0.00
08/04/2020	2030 On 04-February-21	9.17	Put	Bond Future	13135	13	13	13	0.00
08/04/2020	2030 On 04-February-21	8.37	Put	Bond Future	17729	18	18	18	0.00
08/04/2020	2032 On 07-May-20			Bond Future	11.45	80.6209	80.4387	80.6209	79,037.00
08/04/2020	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	3,000.00
08/04/2020	2032 On 07-May-20	9.54	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2032 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2032 On 07-May-20	9.30	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2032 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2032 On 07-May-20	8.82	Call	Bond Future	0	0	0	0	3,000.00
08/04/2020	2032 On 07-May-20	9.20	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2032 On 07-May-20	9.18	Put	Bond Future	13847	14	14	14	0.00
08/04/2020	2032 On 07-May-20	9.19	Put	Bond Future	13779	14	14	14	0.00
08/04/2020	2032 On 07-May-20	8.82	Put	Bond Future	16347	16	16	16	0.00
08/04/2020	2032 On 07-May-20	9.20	Put	Bond Future	13711	14	14	14	0.00
08/04/2020	2032 On 07-May-20	9.54	Put	Bond Future	11436	11	11	11	3,000.00
08/04/2020	2032 On 07-May-20	9.30	Put	Bond Future	13034	13	13	13	0.00
08/04/2020	2032 On 07-May-20	9.50	Put	Bond Future	11700	12	12	12	0.00
08/04/2020	2032 On 07-May-20	9.00	Put	Bond Future	15086	15	15	15	0.00
08/04/2020	2032 On 07-May-20	9.17	Put	Bond Future	13915	14	14	14	0.00
08/04/2020	2032 On 06-August-20			Bond Future	11.64	81.8585	81.6733	81.8585	300.00
08/04/2020	2032 On 06-August-20	9.91	Call	Bond Future	110	0	0	0	0.00

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08/04/2020	2032 On 06-August-20	9.45	Call	Bond Future	33	0	0	0	0.00
08/04/2020	2032 On 06-August-20	8.79	Call	Bond Future	4	0	0	0	800.00
08/04/2020	2032 On 06-August-20	9.29	Call	Bond Future	21	0	0	0	800.00
08/04/2020	2032 On 06-August-20	9.46	Call	Bond Future	34	0	0	0	0.00
08/04/2020	2032 On 06-August-20	9.47	Call	Bond Future	35	0	0	0	0.00
08/04/2020	2032 On 06-August-20	9.47	Put	Bond Future	12871	13	13	13	0.00
08/04/2020	2032 On 06-August-20	9.45	Put	Bond Future	13000	13	13	13	0.00
08/04/2020	2032 On 06-August-20	8.79	Put	Bond Future	17449	17	17	17	0.00
08/04/2020	2032 On 06-August-20	9.29	Put	Bond Future	14047	14	14	14	0.00
08/04/2020	2032 On 06-August-20	9.46	Put	Bond Future	12936	13	13	13	0.00
08/04/2020	2032 On 06-August-20	9.91	Put	Bond Future	10123	10	10	10	800.00
08/04/2020	2032 On 05-November-20			Bond Future	11.84	78.9530	78.7649	78.9530	0.00
08/04/2020	2032 On 05-November-20	9.76	Call	Bond Future	221	0	0	0	0.00
08/04/2020	2032 On 05-November-20	11.08	Call	Bond Future	1423	1	1	1	0.00
08/04/2020	2032 On 05-November-20	10.99	Call	Bond Future	1274	1	1	1	0.00
08/04/2020	2032 On 05-November-20	9.11	Call	Bond Future	66	0	0	0	3,000.00
08/04/2020	2032 On 05-November-20	9.61	Call	Bond Future	170	0	0	0	3,000.00
08/04/2020	2032 On 05-November-20	9.44	Call	Bond Future	126	0	0	0	1,000.00
08/04/2020	2032 On 05-November-20	9.77	Call	Bond Future	224	0	0	0	0.00
08/04/2020	2032 On 05-November-20	8.94	Call	Bond Future	47	0	0	0	1,000.00
08/04/2020	2032 On 05-November-20	9.75	Call	Bond Future	217	0	0	0	0.00
08/04/2020	2032 On 05-November-20	9.75	Put	Bond Future	12183	12	12	12	0.00
08/04/2020	2032 On 05-November-20	9.11	Put	Bond Future	16198	16	16	16	0.00
08/04/2020	2032 On 05-November-20	8.94	Put	Bond Future	17328	17	17	17	0.00
08/04/2020	2032 On 05-November-20	11.08	Put	Bond Future	5507	5	6	5	1,000.00
08/04/2020	2032 On 05-November-20	9.44	Put	Bond Future	14077	14	14	14	0.00
08/04/2020	2032 On 05-November-20	9.77	Put	Bond Future	12064	12	12	12	0.00
08/04/2020	2032 On 05-November-20	9.61	Put	Bond Future	13026	13	13	13	0.00
08/04/2020	2032 On 05-November-20	9.76	Put	Bond Future	12124	12	12	12	0.00
08/04/2020	2032 On 05-November-20	10.99	Put	Bond Future	5860	6	6	6	3,000.00
08/04/2020	2032 On 04-February-21			Bond Future	12.06	80.1351	79.9444	80.1351	0.00
08/04/2020	2032 On 04-February-21	8.79	Call	Bond Future	62	0	0	0	800.00
08/04/2020	2032 On 04-February-21	9.61	Call	Bond Future	237	0	0	0	0.00

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08/04/2020	2032 On 04-February-21	9.29	Call	Bond Future	145	0	0	0	800.00
08/04/2020	2032 On 04-February-21	9.63	Call	Bond Future	245	0	0	0	0.00
08/04/2020	2032 On 04-February-21	10.82	Call	Bond Future	1093	1	1	1	0.00
08/04/2020	2032 On 04-February-21	9.62	Call	Bond Future	241	0	0	0	0.00
08/04/2020	2032 On 04-February-21	9.62	Put	Bond Future	14029	14	14	14	0.00
08/04/2020	2032 On 04-February-21	9.29	Put	Bond Future	16051	16	16	16	0.00
08/04/2020	2032 On 04-February-21	9.63	Put	Bond Future	13969	14	14	14	0.00
08/04/2020	2032 On 04-February-21	10.82	Put	Bond Future	7712	8	8	8	800.00
08/04/2020	2032 On 04-February-21	9.61	Put	Bond Future	14089	14	14	14	0.00
08/04/2020	2032 On 04-February-21	8.79	Put	Bond Future	19305	19	19	19	0.00
08/04/2020	2033 On 07-May-20			Bond Future	94.73	94.0006	94.7276	94.0006	7,089.00
08/04/2020	2033 On 06-August-20			Bond Future	96.21	95.4670	96.2051	95.4670	0.00
08/04/2020	2033 On 05-November-20			Bond Future	96.47	95.7241	96.4736	95.7241	0.00
08/04/2020	2033 On 04-February-21			Bond Future	97.94	97.1808	97.9420	97.1808	0.00
08/04/2020	2037 On 07-May-20			Bond Future	11.80	78.7520	78.4966	78.7520	85,735.00
08/04/2020	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2037 On 07-May-20	9.70	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2037 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2037 On 07-May-20	9.61	Put	Bond Future	14715	14	15	14	0.00
08/04/2020	2037 On 07-May-20	10.00	Put	Bond Future	11794	12	12	12	0.00
08/04/2020	2037 On 07-May-20	9.59	Put	Bond Future	14868	15	15	15	0.00
08/04/2020	2037 On 07-May-20	9.70	Put	Bond Future	14028	14	14	14	0.00
08/04/2020	2037 On 07-May-20	9.60	Put	Bond Future	14792	15	15	15	0.00
08/04/2020	2037 On 06-August-20			Bond Future	11.99	75.7025	75.4429	75.7025	300.00
08/04/2020	2037 On 06-August-20	9.87	Call	Bond Future	34	0	0	0	0.00
08/04/2020	2037 On 06-August-20	9.88	Call	Bond Future	35	0	0	0	0.00
08/04/2020	2037 On 06-August-20	9.86	Call	Bond Future	33	0	0	0	0.00
08/04/2020	2037 On 06-August-20	9.86	Put	Bond Future	13895	14	14	14	0.00
08/04/2020	2037 On 06-August-20	9.87	Put	Bond Future	13822	14	14	14	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
08/04/2020	2037 On 06-August-20	9.88	Put	Bond Future	13749	13	14	13	0.00
08/04/2020	2037 On 05-November-20			Bond Future	12.17	76.8569	76.5932	76.8569	0.00
08/04/2020	2037 On 05-November-20	10.19	Call	Bond Future	262	0	0	0	0.00
08/04/2020	2037 On 05-November-20	10.17	Call	Bond Future	253	0	0	0	0.00
08/04/2020	2037 On 05-November-20	10.18	Call	Bond Future	257	0	0	0	0.00
08/04/2020	2037 On 05-November-20	10.17	Put	Bond Future	12853	13	13	13	0.00
08/04/2020	2037 On 05-November-20	10.19	Put	Bond Future	12721	12	13	12	0.00
08/04/2020	2037 On 05-November-20	10.18	Put	Bond Future	12787	13	13	13	0.00
08/04/2020	2037 On 04-February-21			Bond Future	12.38	73.7515	73.4841	73.7515	0.00
08/04/2020	2037 On 04-February-21	11.97	Call	Bond Future	2835	3	3	3	300.00
08/04/2020	2037 On 04-February-21	9.65	Call	Bond Future	180	0	0	0	72.00
08/04/2020	2037 On 04-February-21	13.73	Call	Bond Future	8336	8	8	8	0.00
08/04/2020	2037 On 04-February-21	10.35	Call	Bond Future	495	1	0	1	0.00
08/04/2020	2037 On 04-February-21	10.27	Call	Bond Future	445	0	0	0	0.00
08/04/2020	2037 On 04-February-21	10.85	Call	Bond Future	911	1	1	1	0.00
08/04/2020	2037 On 04-February-21	11.90	Call	Bond Future	2669	3	3	3	0.00
08/04/2020	2037 On 04-February-21	10.28	Call	Bond Future	451	0	0	0	0.00
08/04/2020	2037 On 04-February-21	10.48	Call	Bond Future	585	1	1	1	240.00
08/04/2020	2037 On 04-February-21	10.29	Call	Bond Future	457	0	0	0	0.00
08/04/2020	2037 On 04-February-21	10.29	Put	Bond Future	13286	13	13	13	0.00
08/04/2020	2037 On 04-February-21	11.90	Put	Bond Future	5326	5	5	5	240.00
08/04/2020	2037 On 04-February-21	10.48	Put	Bond Future	12109	12	12	12	0.00
08/04/2020	2037 On 04-February-21	10.27	Put	Bond Future	13413	13	13	13	0.00
08/04/2020	2037 On 04-February-21	10.85	Put	Bond Future	9979	10	10	10	72.00
08/04/2020	2037 On 04-February-21	13.73	Put	Bond Future	1530	1	2	1	300.00
08/04/2020	2037 On 04-February-21	10.35	Put	Bond Future	12908	13	13	13	72.00
08/04/2020	2037 On 04-February-21	10.28	Put	Bond Future	13349	13	13	13	0.00
08/04/2020	2037 On 04-February-21	9.65	Put	Bond Future	17630	17	18	17	0.00
08/04/2020	2037 On 04-February-21	11.97	Put	Bond Future	5093	5	5	5	0.00
08/04/2020	2038 On 07-May-20			Bond Future	110.48	110.4777	110.4824	110.4777	11,962.00
08/04/2020	2038 On 06-August-20			Bond Future	110.51	110.5046	110.5089	110.5046	0.00
08/04/2020	2038 On 05-November-20			Bond Future	112.22	112.2155	112.2200	112.2155	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
08/04/2020	2038 On 04-February-21			Bond Future	112.21	112.2011	112.2058	112.2011	0.00
08/04/2020	2040 On 07-May-20			Bond Future	11.83	81.3266	81.0544	81.3266	68,792.00
08/04/2020	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2040 On 07-May-20	12.70	Call	Bond Future	5264	5	5	5	325.00
08/04/2020	2040 On 07-May-20	9.50	Call	Bond Future	0	0	0	0	2,640.00
08/04/2020	2040 On 07-May-20	10.00	Call	Bond Future	0	0	0	0	2,640.00
08/04/2020	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2040 On 07-May-20	12.20	Call	Bond Future	2784	3	3	3	325.00
08/04/2020	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2040 On 07-May-20	11.10	Call	Bond Future	78	0	0	0	450.00
08/04/2020	2040 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2040 On 07-May-20	11.80	Call	Bond Future	1223	1	1	1	450.00
08/04/2020	2040 On 07-May-20	10.15	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	2040 On 07-May-20	10.15	Put	Bond Future	11718	11	12	11	0.00
08/04/2020	2040 On 07-May-20	9.73	Put	Bond Future	15091	15	15	15	0.00
08/04/2020	2040 On 07-May-20	11.80	Put	Bond Future	1404	1	1	1	0.00
08/04/2020	2040 On 07-May-20	12.20	Put	Bond Future	528	0	1	0	0.00
08/04/2020	2040 On 07-May-20	11.10	Put	Bond Future	4845	5	5	5	0.00
08/04/2020	2040 On 07-May-20	9.85	Put	Bond Future	14107	14	14	14	0.00
08/04/2020	2040 On 07-May-20	9.75	Put	Bond Future	14926	15	15	15	0.00
08/04/2020	2040 On 07-May-20	9.50	Put	Bond Future	17023	17	17	17	0.00
08/04/2020	2040 On 07-May-20	10.00	Put	Bond Future	12900	13	13	13	0.00
08/04/2020	2040 On 07-May-20	12.70	Put	Bond Future	133	0	0	0	0.00
08/04/2020	2040 On 07-May-20	9.74	Put	Bond Future	15008	15	15	15	0.00
08/04/2020	2040 On 06-August-20			Bond Future	12.01	78.0660	77.7896	78.0660	600.00
08/04/2020	2040 On 06-August-20	10.02	Call	Bond Future	35	0	0	0	0.00
08/04/2020	2040 On 06-August-20	10.85	Call	Bond Future	324	0	0	0	0.00
08/04/2020	2040 On 06-August-20	10.03	Call	Bond Future	36	0	0	0	0.00
08/04/2020	2040 On 06-August-20	10.04	Call	Bond Future	38	0	0	0	0.00
08/04/2020	2040 On 06-August-20	11.26	Call	Bond Future	811	1	1	1	0.00
08/04/2020	2040 On 06-August-20	10.07	Call	Bond Future	41	0	0	0	800.00
08/04/2020	2040 On 06-August-20	10.79	Call	Bond Future	283	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
08/04/2020	2040 On 06-August-20	9.57	Call	Bond Future	7	0	0	0	800.00
08/04/2020	2040 On 06-August-20	10.07	Put	Bond Future	13482	13	13	13	0.00
08/04/2020	2040 On 06-August-20	10.79	Put	Bond Future	8335	8	8	8	800.00
08/04/2020	2040 On 06-August-20	9.57	Put	Bond Future	17514	17	18	17	0.00
08/04/2020	2040 On 06-August-20	10.03	Put	Bond Future	13792	14	14	14	0.00
08/04/2020	2040 On 06-August-20	10.85	Put	Bond Future	7950	8	8	8	12,538.00
08/04/2020	2040 On 06-August-20	10.02	Put	Bond Future	13870	14	14	14	0.00
08/04/2020	2040 On 06-August-20	11.26	Put	Bond Future	5615	5	6	5	517.00
08/04/2020	2040 On 06-August-20	10.04	Put	Bond Future	13715	13	14	13	0.00
08/04/2020	2040 On 05-November-20			Bond Future	12.19	79.2564	78.9757	79.2564	0.00
08/04/2020	2040 On 05-November-20	9.73	Call	Bond Future	93	0	0	0	2,000.00
08/04/2020	2040 On 05-November-20	10.00	Call	Bond Future	162	0	0	0	2,000.00
08/04/2020	2040 On 05-November-20	9.50	Call	Bond Future	56	0	0	0	2,000.00
08/04/2020	2040 On 05-November-20	10.30	Call	Bond Future	283	0	0	0	0.00
08/04/2020	2040 On 05-November-20	10.23	Call	Bond Future	249	0	0	0	2,000.00
08/04/2020	2040 On 05-November-20	11.70	Call	Bond Future	2155	2	2	2	0.00
08/04/2020	2040 On 05-November-20	10.31	Call	Bond Future	288	0	0	0	0.00
08/04/2020	2040 On 05-November-20	11.50	Call	Bond Future	1684	2	2	2	0.00
08/04/2020	2040 On 05-November-20	10.32	Call	Bond Future	293	0	0	0	0.00
08/04/2020	2040 On 05-November-20	11.50	Put	Bond Future	5966	6	6	6	2,000.00
08/04/2020	2040 On 05-November-20	10.31	Put	Bond Future	12912	13	13	13	0.00
08/04/2020	2040 On 05-November-20	10.32	Put	Bond Future	12842	13	13	13	0.00
08/04/2020	2040 On 05-November-20	10.00	Put	Bond Future	15186	15	15	15	0.00
08/04/2020	2040 On 05-November-20	9.50	Put	Bond Future	19170	19	19	19	0.00
08/04/2020	2040 On 05-November-20	11.70	Put	Bond Future	5159	5	5	5	2,000.00
08/04/2020	2040 On 05-November-20	10.30	Put	Bond Future	12983	13	13	13	0.00
08/04/2020	2040 On 05-November-20	10.23	Put	Bond Future	13484	13	13	13	0.00
08/04/2020	2040 On 05-November-20	9.73	Put	Bond Future	17291	17	17	17	0.00
08/04/2020	2040 On 04-February-21			Bond Future	12.39	75.9366	75.6518	75.9366	0.00
08/04/2020	2040 On 04-February-21	11.74	Call	Bond Future	2421	2	2	2	0.00
08/04/2020	2040 On 04-February-21	10.07	Call	Bond Future	344	0	0	0	800.00
08/04/2020	2040 On 04-February-21	10.41	Call	Bond Future	550	1	1	1	0.00
08/04/2020	2040 On 04-February-21	9.49	Call	Bond Future	138	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	2040 On 04-February-21	9.57	Call	Bond Future	158	0	0	0	800.00
08/04/2020	2040 On 04-February-21	10.42	Call	Bond Future	558	1	1	1	0.00
08/04/2020	2040 On 04-February-21	11.57	Call	Bond Future	2054	2	2	2	0.00
08/04/2020	2040 On 04-February-21	10.24	Call	Bond Future	438	0	0	0	500.00
08/04/2020	2040 On 04-February-21	10.40	Call	Bond Future	543	1	1	1	0.00
08/04/2020	2040 On 04-February-21	10.40	Put	Bond Future	13614	13	14	13	0.00
08/04/2020	2040 On 04-February-21	11.57	Put	Bond Future	7036	7	7	7	500.00
08/04/2020	2040 On 04-February-21	10.24	Put	Bond Future	14715	14	15	14	0.00
08/04/2020	2040 On 04-February-21	9.49	Put	Bond Future	20431	20	20	20	0.00
08/04/2020	2040 On 04-February-21	9.57	Put	Bond Future	19779	19	20	19	0.00
08/04/2020	2040 On 04-February-21	10.07	Put	Bond Future	15932	16	16	16	0.00
08/04/2020	2040 On 04-February-21	10.42	Put	Bond Future	13480	13	13	13	0.00
08/04/2020	2040 On 04-February-21	10.41	Put	Bond Future	13547	13	14	13	0.00
08/04/2020	2040 On 04-February-21	11.74	Put	Bond Future	6327	6	6	6	800.00
08/04/2020	2044 On 07-May-20			Bond Future	11.86	78.2228	77.9199	78.2228	77,352.00
08/04/2020	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2044 On 07-May-20	10.81	Call	Bond Future	12	0	0	0	0.00
08/04/2020	2044 On 07-May-20	9.33	Call	Bond Future	0	0	0	0	100.00
08/04/2020	2044 On 07-May-20	9.98	Call	Bond Future	0	0	0	0	100.00
08/04/2020	2044 On 07-May-20	9.26	Call	Bond Future	0	0	0	0	556.00
08/04/2020	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2044 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	129.00
08/04/2020	2044 On 07-May-20	9.97	Call	Bond Future	0	0	0	0	129.00
08/04/2020	2044 On 07-May-20	11.09	Call	Bond Future	64	0	0	0	0.00
08/04/2020	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
08/04/2020	2044 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	556.00
08/04/2020	2044 On 07-May-20	11.02	Call	Bond Future	42	0	0	0	0.00
08/04/2020	2044 On 07-May-20	11.02	Put	Bond Future	5564	5	6	5	556.00
08/04/2020	2044 On 07-May-20	11.09	Put	Bond Future	5098	5	5	5	100.00
08/04/2020	2044 On 07-May-20	9.26	Put	Bond Future	19643	19	20	19	0.00
08/04/2020	2044 On 07-May-20	9.91	Put	Bond Future	13981	14	14	14	0.00
08/04/2020	2044 On 07-May-20	9.80	Put	Bond Future	14900	15	15	15	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
08/04/2020	2044 On 07-May-20	9.98	Put	Bond Future	13404	13	13	13	0.00
08/04/2020	2044 On 07-May-20	9.79	Put	Bond Future	14984	15	15	15	0.00
08/04/2020	2044 On 07-May-20	9.45	Put	Bond Future	17929	18	18	18	0.00
08/04/2020	2044 On 07-May-20	9.97	Put	Bond Future	13486	13	13	13	0.00
08/04/2020	2044 On 07-May-20	10.81	Put	Bond Future	7028	7	7	7	129.00
08/04/2020	2044 On 07-May-20	9.33	Put	Bond Future	19006	19	19	19	0.00
08/04/2020	2044 On 07-May-20	9.81	Put	Bond Future	14815	15	15	15	0.00
08/04/2020	2044 On 06-August-20			Bond Future	12.04	75.0399	74.7321	75.0399	3,339.00
08/04/2020	2044 On 06-August-20	9.36	Call	Bond Future	3	0	0	0	602.00
08/04/2020	2044 On 06-August-20	9.86	Call	Bond Future	19	0	0	0	0.00
08/04/2020	2044 On 06-August-20	9.98	Call	Bond Future	28	0	0	0	602.00
08/04/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	0	0	140.00
08/04/2020	2044 On 06-August-20	9.66	Call	Bond Future	9	0	0	0	140.00
08/04/2020	2044 On 06-August-20	9.88	Call	Bond Future	20	0	0	0	0.00
08/04/2020	2044 On 06-August-20	11.09	Call	Bond Future	534	1	1	1	0.00
08/04/2020	2044 On 06-August-20	10.93	Call	Bond Future	368	0	0	0	0.00
08/04/2020	2044 On 06-August-20	9.87	Call	Bond Future	19	0	0	0	0.00
08/04/2020	2044 On 06-August-20	9.87	Put	Bond Future	15402	15	15	15	0.00
08/04/2020	2044 On 06-August-20	10.93	Put	Bond Future	7611	7	8	7	140.00
08/04/2020	2044 On 06-August-20	9.01	Put	Bond Future	23027	23	23	23	0.00
08/04/2020	2044 On 06-August-20	9.66	Put	Bond Future	17165	17	17	17	0.00
08/04/2020	2044 On 06-August-20	9.88	Put	Bond Future	15319	15	15	15	0.00
08/04/2020	2044 On 06-August-20	11.09	Put	Bond Future	6655	6	7	6	602.00
08/04/2020	2044 On 06-August-20	9.86	Put	Bond Future	15484	15	15	15	0.00
08/04/2020	2044 On 06-August-20	9.98	Put	Bond Future	14504	14	15	14	0.00
08/04/2020	2044 On 06-August-20	9.36	Put	Bond Future	19795	19	20	19	0.00
08/04/2020	2044 On 05-November-20			Bond Future	12.21	76.1842	75.8716	76.1842	0.00
08/04/2020	2044 On 05-November-20	9.72	Call	Bond Future	84	0	0	0	1,815.00
08/04/2020	2044 On 05-November-20	9.96	Call	Bond Future	140	0	0	0	0.00
08/04/2020	2044 On 05-November-20	11.38	Call	Bond Future	1401	1	1	1	0.00
08/04/2020	2044 On 05-November-20	10.34	Call	Bond Future	289	0	0	0	0.00
08/04/2020	2044 On 05-November-20	11.43	Call	Bond Future	1502	1	2	1	0.00
08/04/2020	2044 On 05-November-20	9.97	Call	Bond Future	143	0	0	0	568.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	2044 On 05-November-20	10.36	Call	Bond Future	300	0	0	0	0.00
08/04/2020	2044 On 05-November-20	11.06	Call	Bond Future	900	1	1	1	0.00
08/04/2020	2044 On 05-November-20	9.29	Call	Bond Future	30	0	0	0	568.00
08/04/2020	2044 On 05-November-20	10.04	Call	Bond Future	164	0	0	0	525.00
08/04/2020	2044 On 05-November-20	9.34	Call	Bond Future	34	0	0	0	525.00
08/04/2020	2044 On 05-November-20	11.17	Call	Bond Future	1044	1	1	1	0.00
08/04/2020	2044 On 05-November-20	8.87	Call	Bond Future	10	0	0	0	1,815.00
08/04/2020	2044 On 05-November-20	10.02	Call	Bond Future	158	0	0	0	1,815.00
08/04/2020	2044 On 05-November-20	10.35	Call	Bond Future	294	0	0	0	0.00
08/04/2020	2044 On 05-November-20	10.35	Put	Bond Future	12846	13	13	13	0.00
08/04/2020	2044 On 05-November-20	10.02	Put	Bond Future	15319	15	15	15	0.00
08/04/2020	2044 On 05-November-20	9.34	Put	Bond Future	21005	21	21	21	0.00
08/04/2020	2044 On 05-November-20	10.36	Put	Bond Future	12774	12	13	12	0.00
08/04/2020	2044 On 05-November-20	10.04	Put	Bond Future	15164	15	15	15	0.00
08/04/2020	2044 On 05-November-20	11.17	Put	Bond Future	7639	7	8	7	1,815.00
08/04/2020	2044 On 05-November-20	11.43	Put	Bond Future	6353	6	6	6	1,815.00
08/04/2020	2044 On 05-November-20	8.87	Put	Bond Future	25367	25	25	25	0.00
08/04/2020	2044 On 05-November-20	9.29	Put	Bond Future	21452	21	21	21	0.00
08/04/2020	2044 On 05-November-20	9.96	Put	Bond Future	15790	15	16	15	0.00
08/04/2020	2044 On 05-November-20	9.72	Put	Bond Future	17734	17	18	17	0.00
08/04/2020	2044 On 05-November-20	11.06	Put	Bond Future	8253	8	8	8	525.00
08/04/2020	2044 On 05-November-20	10.34	Put	Bond Future	12918	13	13	13	0.00
08/04/2020	2044 On 05-November-20	11.38	Put	Bond Future	6582	6	7	6	568.00
08/04/2020	2044 On 05-November-20	9.97	Put	Bond Future	15711	15	16	15	0.00
08/04/2020	2044 On 04-February-21			Bond Future	12.40	72.9435	72.6264	72.9435	0.00
08/04/2020	2044 On 04-February-21	10.35	Call	Bond Future	489	0	0	0	0.00
08/04/2020	2044 On 04-February-21	10.37	Call	Bond Future	502	0	1	0	0.00
08/04/2020	2044 On 04-February-21	10.04	Call	Bond Future	313	0	0	0	0.00
08/04/2020	2044 On 04-February-21	10.84	Call	Bond Future	913	1	1	1	0.00
08/04/2020	2044 On 04-February-21	9.66	Call	Bond Future	170	0	0	0	405.00
08/04/2020	2044 On 04-February-21	10.36	Call	Bond Future	495	0	0	0	0.00
08/04/2020	2044 On 04-February-21	10.29	Call	Bond Future	450	0	0	0	0.00
08/04/2020	2044 On 04-February-21	10.29	Put	Bond Future	14562	14	15	14	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	2044 On 04-February-21	9.66	Put	Bond Future	19415	19	19	19	0.00
08/04/2020	2044 On 04-February-21	10.84	Put	Bond Future	10923	11	11	11	405.00
08/04/2020	2044 On 04-February-21	10.36	Put	Bond Future	14067	14	14	14	0.00
08/04/2020	2044 On 04-February-21	10.35	Put	Bond Future	14137	14	14	14	0.00
08/04/2020	2044 On 04-February-21	10.04	Put	Bond Future	16403	16	16	16	0.00
08/04/2020	2044 On 04-February-21	10.37	Put	Bond Future	13997	14	14	14	0.00
08/04/2020	2046 On 07-May-20			Bond Future	98.22	98.8136	98.2201	98.8136	15,286.00
08/04/2020	2046 On 06-August-20			Bond Future	99.75	100.3553	99.7522	100.3553	0.00
08/04/2020	2046 On 05-November-20			Bond Future	99.50	100.1118	99.4994	100.1118	0.00
08/04/2020	2046 On 04-February-21			Bond Future	101.01	101.6350	101.0137	101.6350	0.00
08/04/2020	2050 On 07-May-20			Bond Future	102.04	101.0818	102.0398	101.0818	15,776.00
08/04/2020	2050 On 06-August-20			Bond Future	101.75	100.7772	101.7499	100.7772	0.00
08/04/2020	2050 On 05-November-20			Bond Future	103.33	102.3376	103.3253	102.3376	0.00
08/04/2020	2050 On 04-February-21			Bond Future	102.98	101.9733	102.9764	101.9733	0.00
08/04/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	AL37 On 07-May-20			Index Future	644.54	643.9200	644.5440	643.9200	0.00
08/04/2020	AL37 On 06-August-20			Index Future	654.33	653.7020	654.3340	653.7020	0.00
08/04/2020	AL37 On 05-November-20			Index Future	664.42	663.7770	664.4180	663.7770	0.00
08/04/2020	AL37 On 04-February-21			Index Future	674.38	673.7250	674.3760	673.7250	0.00
08/04/2020	AL7T On 07-May-20			Index Future	711.48	712.6660	711.4820	712.6660	0.00
08/04/2020	AL7T On 06-August-20			Index Future	722.29	723.4930	722.2890	723.4930	0.00
08/04/2020	AL7T On 05-November-20			Index Future	733.42	734.6430	733.4210	734.6430	0.00
08/04/2020	AL7T On 04-February-21			Index Future	744.41	745.6530	744.4130	745.6530	0.00
08/04/2020	ALBI On 07-May-20			Index Future	640.80	642.1060	640.7990	642.1060	208.00
08/04/2020	ALBI On 06-August-20			Index Future	650.53	651.8600	650.5320	651.8600	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
08/04/2020	ALBI On 05-November-20			Index Future	660.56	661.9070	660.5580	661.9070	0.00
08/04/2020	ALBI On 04-February-21			Index Future	670.46	671.8260	670.4590	671.8260	0.00
08/04/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2020	ES33 On 07-May-20			Bond Future	12.76	68.0400	67.8603	68.0400	350.00
08/04/2020	ES33 On 06-August-20			Bond Future	12.99	69.0844	68.9019	69.0844	0.00
08/04/2020	ES33 On 05-November-20			Bond Future	13.23	66.3523	66.1669	66.3523	0.00
08/04/2020	ES33 On 04-February-21			Bond Future	13.50	67.3457	67.1577	67.3457	0.00
08/04/2020	ES42 On 07-May-20			Bond Future	12.95	68.3767	68.1865	68.3767	4,919.00
08/04/2020	ES42 On 06-August-20			Bond Future	13.18	69.4265	69.2330	69.4265	0.00
08/04/2020	ES42 On 05-November-20			Bond Future	13.41	66.2235	66.0270	66.2235	0.00
08/04/2020	ES42 On 04-February-21			Bond Future	13.65	67.2144	67.0152	67.2144	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
08/04/2020	GOVI On 07-May-20			GOVI	633.05	634.2740	633.0500	634.2740	1,180.00
08/04/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 07-May-20	719.99	Put	GOVI	869400	86	87	86	0.00
08/04/2020	GOVI On 07-May-20	720.00	Put	GOVI	869500	86	87	86	0.00
08/04/2020	GOVI On 07-May-20	719.98	Put	GOVI	869300	86	87	86	0.00
08/04/2020	GOVI On 06-August-20			GOVI	642.67	643.9100	642.6660	643.9100	1.00
08/04/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 06-August-20	728.13	Put	GOVI	854640	84	85	84	0.00
08/04/2020	GOVI On 06-August-20	728.12	Put	GOVI	854540	84	85	84	0.00
08/04/2020	GOVI On 06-August-20	728.14	Put	GOVI	854740	84	85	84	0.00
08/04/2020	GOVI On 05-November-20			GOVI	652.57	653.8340	652.5700	653.8340	0.00
08/04/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 05-November-20	737.85	Put	GOVI	852800	84	85	84	0.00
08/04/2020	GOVI On 05-November-20	737.83	Put	GOVI	852600	84	85	84	0.00
08/04/2020	GOVI On 05-November-20	737.84	Put	GOVI	852700	84	85	84	0.00
08/04/2020	GOVI On 04-February-21			GOVI	662.35	663.6320	662.3510	663.6320	0.00
08/04/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/04/2020	GOVI On 04-February-21	750.94	Put	GOVI	885890	87	89	87	0.00
08/04/2020	GOVI On 04-February-21	750.95	Put	GOVI	885990	87	89	87	0.00
08/04/2020	GOVI On 04-February-21	750.96	Put	GOVI	886090	87	89	87	0.00
08/04/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2020	IGOV On 07-May-20			Index Future	251.71	250.6600	251.7110	250.6600	614.00
08/04/2020	IGOV On 06-August-20			Index Future	255.60	254.5300	255.5960	254.5300	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
08/04/2020	IGOV On 05-November-20			Index Future	259.60	258.5140	259.5960	258.5140	0.00
08/04/2020	IGOV On 04-February-21			Index Future	263.55	262.4480	263.5480	262.4480	0.00
08/04/2020	IS02 On 22-June-20			Interest Rate Swap	101.77	101.7700	101.7700	101.7700	0.00
08/04/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
08/04/2020	IS05 On 17-December-20			Interest Rate Swap	94.57	94.5500	94.5700	94.5500	0.00
08/04/2020	IS05 On 16-March-21			Interest Rate Swap	93.17	93.1400	93.1700	93.1400	0.00
08/04/2020	IS05 On 15-June-21			Interest Rate Swap	91.82	91.7900	91.8200	91.7900	0.00
08/04/2020	IS05 On 21-September-21			Interest Rate Swap	91.28	91.2300	91.2800	91.2300	0.00
08/04/2020	IS05 On 21-December-21			Interest Rate Swap	93.07	93.0200	93.0700	93.0200	51.00
08/04/2020	IS05 On 15-March-22			Interest Rate Swap	93.27	93.2300	93.2700	93.2300	0.00
08/04/2020	IS05 On 21-June-22			Interest Rate Swap	94.13	94.0800	94.1300	94.0800	0.00
08/04/2020	IS05 On 20-September-22			Interest Rate Swap	97.79	97.7000	97.7900	97.7000	0.00
08/04/2020	IS05 On 20-December-22			Interest Rate Swap	98.76	98.6300	98.7600	98.6300	0.00
08/04/2020	IS05 On 22-March-23			Interest Rate Swap	91.79	91.6300	91.7900	91.6300	0.00
08/04/2020	IS05 On 20-June-23			Interest Rate Swap	97.88	97.7100	97.8800	97.7100	0.00
08/04/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
08/04/2020	IS10 On 17-December-25			Interest Rate Swap	92.20	91.9400	92.2000	91.9400	0.00
08/04/2020	IS10 On 16-March-26			Interest Rate Swap	89.50	89.2200	89.5000	89.2200	0.00
08/04/2020	IS10 On 15-June-26			Interest Rate Swap	88.66	88.3200	88.6600	88.3200	0.00
08/04/2020	IS10 On 21-September-26			Interest Rate Swap	91.30	90.8600	91.3000	90.8600	0.00
08/04/2020	IS10 On 21-December-26			Interest Rate Swap	95.78	95.2500	95.7800	95.2500	0.00
08/04/2020	IS10 On 15-March-27			Interest Rate Swap	94.97	94.3600	94.9700	94.3600	0.00
08/04/2020	IS10 On 21-June-27			Interest Rate Swap	97.41	96.7400	97.4100	96.7400	0.00
08/04/2020	IS10 On 20-September-27			Interest Rate Swap	103.36	102.6700	103.3600	102.6700	0.00
08/04/2020	IS10 On 20-December-27			Interest Rate Swap	104.11	103.3900	104.1100	103.3900	0.00
08/04/2020	IS10 On 22-March-28			Interest Rate Swap	97.89	97.1400	97.8900	97.1400	0.00
08/04/2020	IS10 On 20-June-28			Interest Rate Swap	105.64	104.8700	105.6400	104.8700	0.00
08/04/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
08/04/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
08/04/2020	R023 On 07-May-20			Bond Future	7.16	103.2073	103.0152	103.2073	57,324.00
08/04/2020	R023 On 07-May-20	6.90	Call	Bond Future	122	0	0	0	0.00
08/04/2020	R023 On 07-May-20	6.89	Call	Bond Future	116	0	0	0	0.00
08/04/2020	R023 On 07-May-20	6.91	Call	Bond Future	128	0	0	0	0.00
08/04/2020	R023 On 07-May-20	6.89	Put	Bond Future	791	1	1	1	0.00
08/04/2020	R023 On 07-May-20	6.90	Put	Bond Future	772	1	1	1	0.00
08/04/2020	R023 On 07-May-20	6.91	Put	Bond Future	753	1	1	1	0.00
08/04/2020	R023 On 06-August-20			Bond Future	7.26	104.7917	104.5963	104.7917	100.00
08/04/2020	R023 On 06-August-20	7.26	Call	Bond Future	721	1	1	1	0.00
08/04/2020	R023 On 06-August-20	7.28	Call	Bond Future	749	1	1	1	0.00
08/04/2020	R023 On 06-August-20	7.27	Call	Bond Future	735	1	1	1	0.00
08/04/2020	R023 On 06-August-20	7.28	Put	Bond Future	700	1	1	1	0.00
08/04/2020	R023 On 06-August-20	7.27	Put	Bond Future	709	1	1	1	0.00
08/04/2020	R023 On 06-August-20	7.26	Put	Bond Future	718	1	1	1	0.00
08/04/2020	R023 On 05-November-20			Bond Future	7.38	102.4678	102.2695	102.4678	0.00
08/04/2020	R023 On 05-November-20	7.46	Call	Bond Future	1049	1	1	1	0.00
08/04/2020	R023 On 05-November-20	7.45	Call	Bond Future	1037	1	1	1	0.00
08/04/2020	R023 On 05-November-20	7.47	Call	Bond Future	1062	1	1	1	0.00
08/04/2020	R023 On 05-November-20	7.45	Put	Bond Future	895	1	1	1	0.00
08/04/2020	R023 On 05-November-20	7.46	Put	Bond Future	887	1	1	1	0.00
08/04/2020	R023 On 05-November-20	7.47	Put	Bond Future	879	1	1	1	0.00
08/04/2020	R023 On 04-February-21			Bond Future	7.57	104.0028	103.8017	104.0028	0.00
08/04/2020	R023 On 04-February-21	6.32	Call	Bond Future	225	0	0	0	0.00
08/04/2020	R023 On 04-February-21	6.34	Call	Bond Future	231	0	0	0	0.00
08/04/2020	R023 On 04-February-21	6.33	Call	Bond Future	228	0	0	0	0.00
08/04/2020	R023 On 04-February-21	6.33	Put	Bond Future	2582	2	3	2	0.00
08/04/2020	R023 On 04-February-21	6.32	Put	Bond Future	2598	2	3	2	0.00
08/04/2020	R023 On 04-February-21	6.34	Put	Bond Future	2566	2	3	2	0.00
08/04/2020	R035 On 07-May-20			Bond Future	11.71	82.2574	82.0300	82.2574	131,963.00
08/04/2020	R035 On 07-May-20	9.11	Call	Bond Future	0	0	0	0	5,000.00
08/04/2020	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R035 On 07-May-20	9.85	Call	Bond Future	0	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	R035 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	5,000.00
08/04/2020	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R035 On 07-May-20	10.57	Call	Bond Future	8	0	0	0	0.00
08/04/2020	R035 On 07-May-20	10.75	Call	Bond Future	24	0	0	0	0.00
08/04/2020	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R035 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	3,530.00
08/04/2020	R035 On 07-May-20	9.55	Call	Bond Future	0	0	0	0	7,500.00
08/04/2020	R035 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	3,530.00
08/04/2020	R035 On 07-May-20	9.18	Put	Bond Future	17279	17	17	17	0.00
08/04/2020	R035 On 07-May-20	9.49	Put	Bond Future	14883	15	15	15	0.00
08/04/2020	R035 On 07-May-20	9.55	Put	Bond Future	14429	14	14	14	0.00
08/04/2020	R035 On 07-May-20	9.75	Put	Bond Future	12939	13	13	13	0.00
08/04/2020	R035 On 07-May-20	9.47	Put	Bond Future	15035	15	15	15	0.00
08/04/2020	R035 On 07-May-20	9.85	Put	Bond Future	12206	12	12	12	0.00
08/04/2020	R035 On 07-May-20	9.78	Put	Bond Future	12718	12	13	12	0.00
08/04/2020	R035 On 07-May-20	10.75	Put	Bond Future	6002	6	6	6	5,000.00
08/04/2020	R035 On 07-May-20	10.57	Put	Bond Future	7181	7	7	7	3,530.00
08/04/2020	R035 On 07-May-20	9.48	Put	Bond Future	14959	15	15	15	0.00
08/04/2020	R035 On 07-May-20	9.11	Put	Bond Future	17832	18	18	18	0.00
08/04/2020	R035 On 06-August-20			Bond Future	11.90	83.5202	83.2890	83.5202	410.00
08/04/2020	R035 On 06-August-20	9.09	Call	Bond Future	3	0	0	0	500.00
08/04/2020	R035 On 06-August-20	9.00	Call	Bond Future	2	0	0	0	24,761.00
08/04/2020	R035 On 06-August-20	9.92	Call	Bond Future	48	0	0	0	0.00
08/04/2020	R035 On 06-August-20	9.67	Call	Bond Future	22	0	0	0	500.00
08/04/2020	R035 On 06-August-20	10.45	Call	Bond Future	189	0	0	0	0.00
08/04/2020	R035 On 06-August-20	9.93	Call	Bond Future	49	0	0	0	0.00
08/04/2020	R035 On 06-August-20	8.75	Call	Bond Future	1	0	0	0	3,000.00
08/04/2020	R035 On 06-August-20	9.91	Call	Bond Future	46	0	0	0	0.00
08/04/2020	R035 On 06-August-20	9.93	Put	Bond Future	12701	12	13	12	0.00
08/04/2020	R035 On 06-August-20	8.75	Put	Bond Future	21702	21	22	21	0.00
08/04/2020	R035 On 06-August-20	9.91	Put	Bond Future	12841	13	13	13	0.00
08/04/2020	R035 On 06-August-20	10.45	Put	Bond Future	9223	9	9	9	500.00
08/04/2020	R035 On 06-August-20	9.00	Put	Bond Future	19683	19	20	19	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
08/04/2020	R035 On 06-August-20	9.92	Put	Bond Future	12771	13	13	13	0.00
08/04/2020	R035 On 06-August-20	9.67	Put	Bond Future	14565	14	15	14	0.00
08/04/2020	R035 On 06-August-20	9.09	Put	Bond Future	18970	19	19	19	0.00
08/04/2020	R035 On 05-November-20			Bond Future	12.09	80.3028	80.0681	80.3028	0.00
08/04/2020	R035 On 05-November-20	10.33	Call	Bond Future	371	0	0	0	0.00
08/04/2020	R035 On 05-November-20	10.34	Call	Bond Future	377	0	0	0	0.00
08/04/2020	R035 On 05-November-20	10.32	Call	Bond Future	365	0	0	0	0.00
08/04/2020	R035 On 05-November-20	10.32	Put	Bond Future	11329	11	11	11	0.00
08/04/2020	R035 On 05-November-20	10.33	Put	Bond Future	11267	11	11	11	0.00
08/04/2020	R035 On 05-November-20	10.34	Put	Bond Future	11205	11	11	11	0.00
08/04/2020	R035 On 04-February-21			Bond Future	12.31	81.5053	81.2672	81.5053	0.00
08/04/2020	R035 On 04-February-21	10.14	Call	Bond Future	403	0	0	0	0.00
08/04/2020	R035 On 04-February-21	10.06	Call	Bond Future	361	0	0	0	0.00
08/04/2020	R035 On 04-February-21	10.05	Call	Bond Future	356	0	0	0	0.00
08/04/2020	R035 On 04-February-21	10.04	Call	Bond Future	351	0	0	0	0.00
08/04/2020	R035 On 04-February-21	11.14	Call	Bond Future	1328	1	1	1	0.00
08/04/2020	R035 On 04-February-21	10.05	Put	Bond Future	14306	14	14	14	0.00
08/04/2020	R035 On 04-February-21	10.04	Put	Bond Future	14371	14	14	14	0.00
08/04/2020	R035 On 04-February-21	10.14	Put	Bond Future	13730	14	14	14	650.00
08/04/2020	R035 On 04-February-21	11.14	Put	Bond Future	8121	8	8	8	650.00
08/04/2020	R035 On 04-February-21	10.06	Put	Bond Future	14242	14	14	14	0.00
08/04/2020	R186 On 07-May-20			Bond Future	10.00	106.2879	106.4461	106.2879	86,390.00
08/04/2020	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R186 On 07-May-20	8.50	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R186 On 07-May-20	8.93	Call	Bond Future	9	0	0	0	0.00
08/04/2020	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R186 On 07-May-20	9.50	Call	Bond Future	165	0	0	0	1,120.00
08/04/2020	R186 On 07-May-20	7.90	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R186 On 07-May-20	8.28	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R186 On 07-May-20	10.00	Call	Bond Future	929	0	1	0	1,120.00
08/04/2020	R186 On 07-May-20	7.60	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	R186 On 07-May-20	7.60	Put	Bond Future	12491	13	12	13	0.00
08/04/2020	R186 On 07-May-20	8.07	Put	Bond Future	9900	10	10	10	0.00
08/04/2020	R186 On 07-May-20	10.00	Put	Bond Future	940	0	1	0	0.00
08/04/2020	R186 On 07-May-20	8.93	Put	Bond Future	5358	6	5	6	0.00
08/04/2020	R186 On 07-May-20	8.28	Put	Bond Future	8766	9	9	9	0.00
08/04/2020	R186 On 07-May-20	8.09	Put	Bond Future	9791	10	10	10	0.00
08/04/2020	R186 On 07-May-20	9.50	Put	Bond Future	2627	0	3	0	0.00
08/04/2020	R186 On 07-May-20	7.90	Put	Bond Future	10828	11	11	11	2,500.00
08/04/2020	R186 On 07-May-20	8.50	Put	Bond Future	7595	8	8	8	23,160.00
08/04/2020	R186 On 07-May-20	8.08	Put	Bond Future	9845	10	10	10	0.00
08/04/2020	R186 On 06-August-20			Bond Future	10.21	102.6242	102.7846	102.6242	4,400.00
08/04/2020	R186 On 06-August-20	8.37	Call	Bond Future	69	0	0	0	0.00
08/04/2020	R186 On 06-August-20	8.25	Call	Bond Future	51	0	0	0	0.00
08/04/2020	R186 On 06-August-20	8.38	Call	Bond Future	71	0	0	0	0.00
08/04/2020	R186 On 06-August-20	8.36	Call	Bond Future	67	0	0	0	0.00
08/04/2020	R186 On 06-August-20	8.36	Put	Bond Future	9143	9	9	9	0.00
08/04/2020	R186 On 06-August-20	8.25	Put	Bond Future	9697	10	10	10	0.00
08/04/2020	R186 On 06-August-20	8.38	Put	Bond Future	9043	9	9	9	0.00
08/04/2020	R186 On 06-August-20	8.37	Put	Bond Future	9093	9	9	9	0.00
08/04/2020	R186 On 05-November-20			Bond Future	10.43	104.1889	104.3518	104.1889	0.00
08/04/2020	R186 On 05-November-20	8.66	Call	Bond Future	292	0	0	0	0.00
08/04/2020	R186 On 05-November-20	8.65	Call	Bond Future	287	0	0	0	0.00
08/04/2020	R186 On 05-November-20	8.64	Call	Bond Future	283	0	0	0	0.00
08/04/2020	R186 On 05-November-20	8.34	Call	Bond Future	174	0	0	0	3,500.00
08/04/2020	R186 On 05-November-20	9.26	Call	Bond Future	687	1	1	1	0.00
08/04/2020	R186 On 05-November-20	7.84	Call	Bond Future	70	0	0	0	3,500.00
08/04/2020	R186 On 05-November-20	8.34	Put	Bond Future	10058	10	10	10	0.00
08/04/2020	R186 On 05-November-20	9.26	Put	Bond Future	6079	6	6	6	3,500.00
08/04/2020	R186 On 05-November-20	7.84	Put	Bond Future	12498	13	12	13	0.00
08/04/2020	R186 On 05-November-20	8.65	Put	Bond Future	8631	9	9	9	0.00
08/04/2020	R186 On 05-November-20	8.64	Put	Bond Future	8676	9	9	9	0.00
08/04/2020	R186 On 05-November-20	8.66	Put	Bond Future	8587	9	9	9	0.00
08/04/2020	R186 On 04-February-21			Bond Future	10.69	100.4555	100.6210	100.4555	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
08/04/2020	R186 On 04-February-21	8.15	Call	Bond Future	158	0	0	0	0.00
08/04/2020	R186 On 04-February-21	8.16	Call	Bond Future	160	0	0	0	0.00
08/04/2020	R186 On 04-February-21	8.17	Call	Bond Future	163	0	0	0	0.00
08/04/2020	R186 On 04-February-21	8.16	Put	Bond Future	11694	12	12	12	0.00
08/04/2020	R186 On 04-February-21	8.17	Put	Bond Future	11648	12	12	12	0.00
08/04/2020	R186 On 04-February-21	8.15	Put	Bond Future	11741	12	12	12	0.00
08/04/2020	R197 On 07-May-20			Bond Future	309.21	309.2124	309.2126	309.2124	2,556.00
08/04/2020	R197 On 06-August-20			Bond Future	306.24	306.2434	306.2429	306.2434	0.00
08/04/2020	R197 On 05-November-20			Bond Future	310.98	310.9851	310.9844	310.9851	0.00
08/04/2020	R197 On 04-February-21			Bond Future	307.72	307.7228	307.7229	307.7228	0.00
08/04/2020	R202 On 07-May-20			Bond Future	214.36	214.3519	214.3614	214.3519	7,963.00
08/04/2020	R202 On 06-August-20			Bond Future	213.57	213.5567	213.5661	213.5567	0.00
08/04/2020	R202 On 05-November-20			Bond Future	216.87	216.8633	216.8726	216.8633	0.00
08/04/2020	R202 On 04-February-21			Bond Future	215.93	215.9174	215.9273	215.9174	0.00
08/04/2020	R208 On 07-May-20			Bond Future	4.89	102.3847	102.3584	102.3847	29,633.00
08/04/2020	R208 On 07-May-20	4.82	Call	Bond Future	47	0	0	0	0.00
08/04/2020	R208 On 07-May-20	4.81	Call	Bond Future	44	0	0	0	0.00
08/04/2020	R208 On 07-May-20	4.80	Call	Bond Future	40	0	0	0	0.00
08/04/2020	R208 On 07-May-20	4.81	Put	Bond Future	115	0	0	0	0.00
08/04/2020	R208 On 07-May-20	4.80	Put	Bond Future	120	0	0	0	0.00
08/04/2020	R208 On 07-May-20	4.82	Put	Bond Future	110	0	0	0	0.00
08/04/2020	R208 On 06-August-20			Bond Future	4.38	103.9564	103.9295	103.9564	0.00
08/04/2020	R208 On 06-August-20	5.56	Call	Bond Future	741	1	1	1	0.00
08/04/2020	R208 On 06-August-20	5.57	Call	Bond Future	747	1	1	1	0.00
08/04/2020	R208 On 06-August-20	5.55	Call	Bond Future	735	1	1	1	0.00
08/04/2020	R208 On 06-August-20	5.55	Put	Bond Future	5	0	0	0	0.00
08/04/2020	R208 On 06-August-20	5.56	Put	Bond Future	5	0	0	0	0.00
08/04/2020	R208 On 06-August-20	5.57	Put	Bond Future	5	0	0	0	0.00
08/04/2020	R208 On 05-November-20			Bond Future	3.19	102.1430	102.1156	102.1430	0.00
08/04/2020	R208 On 05-November-20	4.79	Call	Bond Future	619	1	1	1	0.00
08/04/2020	R208 On 05-November-20	4.78	Call	Bond Future	615	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	R208 On 05-November-20	4.77	Call	Bond Future	611	1	1	1	0.00
08/04/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
08/04/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
08/04/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 07-May-20			Bond Future	11.67	62.1161	61.9233	62.1161	65,709.00
08/04/2020	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 07-May-20	9.46	Put	Bond Future	12664	12	13	12	0.00
08/04/2020	R209 On 07-May-20	9.47	Put	Bond Future	12599	12	13	12	0.00
08/04/2020	R209 On 07-May-20	9.45	Put	Bond Future	12730	13	13	13	0.00
08/04/2020	R209 On 06-August-20			Bond Future	11.84	63.0696	62.8737	63.0696	9,200.00
08/04/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R209 On 06-August-20	5.56	Put	Bond Future	46551	46	47	46	0.00
08/04/2020	R209 On 06-August-20	5.55	Put	Bond Future	46659	46	47	46	0.00
08/04/2020	R209 On 06-August-20	5.57	Put	Bond Future	46443	46	46	46	0.00
08/04/2020	R209 On 05-November-20			Bond Future	12.01	60.8846	60.6856	60.8846	0.00
08/04/2020	R209 On 05-November-20	10.00	Call	Bond Future	293	0	0	0	0.00
08/04/2020	R209 On 05-November-20	10.02	Call	Bond Future	302	0	0	0	0.00
08/04/2020	R209 On 05-November-20	10.01	Call	Bond Future	298	0	0	0	0.00
08/04/2020	R209 On 05-November-20	10.01	Put	Bond Future	11097	11	11	11	0.00
08/04/2020	R209 On 05-November-20	10.02	Put	Bond Future	11041	11	11	11	0.00
08/04/2020	R209 On 05-November-20	10.00	Put	Bond Future	11153	11	11	11	0.00
08/04/2020	R209 On 04-February-21			Bond Future	12.20	61.7961	61.5944	61.7961	0.00
08/04/2020	R209 On 04-February-21	10.11	Call	Bond Future	427	0	0	0	0.00
08/04/2020	R209 On 04-February-21	10.12	Call	Bond Future	432	0	0	0	0.00
08/04/2020	R209 On 04-February-21	10.10	Call	Bond Future	421	0	0	0	0.00
08/04/2020	R209 On 04-February-21	10.10	Put	Bond Future	11537	11	12	11	0.00
08/04/2020	R209 On 04-February-21	10.11	Put	Bond Future	11483	11	11	11	0.00
08/04/2020	R209 On 04-February-21	10.12	Put	Bond Future	11428	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	R210 On 07-May-20			Bond Future	179.12	173.5510	179.1198	173.5510	1,419.00
08/04/2020	R210 On 06-August-20			Bond Future	181.91	176.2585	181.9139	176.2585	0.00
08/04/2020	R210 On 05-November-20			Bond Future	182.01	176.2631	182.0059	176.2631	0.00
08/04/2020	R210 On 04-February-21			Bond Future	184.78	178.9454	184.7758	178.9454	0.00
08/04/2020	R212 On 07-May-20			Bond Future	165.00	165.0023	165.0012	165.0023	6,719.00
08/04/2020	R212 On 06-August-20			Bond Future	165.28	165.2783	165.2767	165.2783	0.00
08/04/2020	R212 On 05-November-20			Bond Future	167.84	167.8374	167.8357	167.8374	0.00
08/04/2020	R212 On 04-February-21			Bond Future	168.06	168.0592	168.0579	168.0592	0.00
08/04/2020	R213 On 07-May-20			Bond Future	11.26	75.2544	75.1374	75.2544	16,776.00
08/04/2020	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R213 On 07-May-20	9.00	Put	Bond Future	12610	12	13	12	0.00
08/04/2020	R213 On 07-May-20	9.02	Put	Bond Future	12486	12	12	12	0.00
08/04/2020	R213 On 07-May-20	9.01	Put	Bond Future	12548	12	13	12	0.00
08/04/2020	R213 On 06-August-20			Bond Future	11.45	76.4096	76.2907	76.4096	300.00
08/04/2020	R213 On 06-August-20	9.29	Call	Bond Future	48	0	0	0	0.00
08/04/2020	R213 On 06-August-20	9.31	Call	Bond Future	50	0	0	0	0.00
08/04/2020	R213 On 06-August-20	9.30	Call	Bond Future	49	0	0	0	0.00
08/04/2020	R213 On 06-August-20	9.30	Put	Bond Future	11638	12	12	12	0.00
08/04/2020	R213 On 06-August-20	9.31	Put	Bond Future	11579	11	12	11	0.00
08/04/2020	R213 On 06-August-20	9.29	Put	Bond Future	11696	12	12	12	0.00
08/04/2020	R213 On 05-November-20			Bond Future	11.64	74.0326	73.9118	74.0326	0.00
08/04/2020	R213 On 05-November-20	9.59	Call	Bond Future	254	0	0	0	0.00
08/04/2020	R213 On 05-November-20	9.60	Call	Bond Future	258	0	0	0	0.00
08/04/2020	R213 On 05-November-20	9.61	Call	Bond Future	262	0	0	0	0.00
08/04/2020	R213 On 05-November-20	9.61	Put	Bond Future	10870	11	11	11	0.00
08/04/2020	R213 On 05-November-20	9.59	Put	Bond Future	10976	11	11	11	0.00
08/04/2020	R213 On 05-November-20	9.60	Put	Bond Future	10923	11	11	11	0.00
08/04/2020	R213 On 04-February-21			Bond Future	11.86	75.1414	75.0189	75.1414	0.00
08/04/2020	R213 On 04-February-21	9.41	Call	Bond Future	247	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
08/04/2020	R213 On 04-February-21	9.40	Call	Bond Future	244	0	0	0	0.00
08/04/2020	R213 On 04-February-21	9.39	Call	Bond Future	240	0	0	0	0.00
08/04/2020	R213 On 04-February-21	9.40	Put	Bond Future	12958	13	13	13	0.00
08/04/2020	R213 On 04-February-21	9.39	Put	Bond Future	13012	13	13	13	0.00
08/04/2020	R213 On 04-February-21	9.41	Put	Bond Future	12904	13	13	13	0.00
08/04/2020	R214 On 07-May-20			Bond Future	11.74	61.0165	60.8187	61.0165	21,613.00
08/04/2020	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R214 On 07-May-20	9.31	Call	Bond Future	0	0	0	0	1,250.00
08/04/2020	R214 On 07-May-20	9.91	Call	Bond Future	0	0	0	0	1,250.00
08/04/2020	R214 On 07-May-20	10.66	Call	Bond Future	18	0	0	0	0.00
08/04/2020	R214 On 07-May-20	9.91	Put	Bond Future	10655	10	11	10	0.00
08/04/2020	R214 On 07-May-20	9.75	Put	Bond Future	11731	12	12	12	0.00
08/04/2020	R214 On 07-May-20	9.31	Put	Bond Future	14828	15	15	15	0.00
08/04/2020	R214 On 07-May-20	10.66	Put	Bond Future	5955	6	6	6	1,250.00
08/04/2020	R214 On 07-May-20	9.76	Put	Bond Future	11663	11	12	11	0.00
08/04/2020	R214 On 07-May-20	9.77	Put	Bond Future	11595	11	12	11	0.00
08/04/2020	R214 On 06-August-20			Bond Future	11.90	61.9532	61.7522	61.9532	4,000.00
08/04/2020	R214 On 06-August-20	9.97	Call	Bond Future	84	0	0	0	0.00
08/04/2020	R214 On 06-August-20	9.98	Call	Bond Future	86	0	0	0	0.00
08/04/2020	R214 On 06-August-20	9.99	Call	Bond Future	88	0	0	0	0.00
08/04/2020	R214 On 06-August-20	9.99	Put	Bond Future	11022	11	11	11	0.00
08/04/2020	R214 On 06-August-20	9.97	Put	Bond Future	11149	11	11	11	0.00
08/04/2020	R214 On 06-August-20	9.98	Put	Bond Future	11085	11	11	11	0.00
08/04/2020	R214 On 05-November-20			Bond Future	12.06	59.6088	59.4047	59.6088	0.00
08/04/2020	R214 On 05-November-20	10.25	Call	Bond Future	374	0	0	0	0.00
08/04/2020	R214 On 05-November-20	10.26	Call	Bond Future	380	0	0	0	0.00
08/04/2020	R214 On 05-November-20	10.24	Call	Bond Future	369	0	0	0	0.00
08/04/2020	R214 On 05-November-20	10.24	Put	Bond Future	10504	10	11	10	0.00
08/04/2020	R214 On 05-November-20	10.25	Put	Bond Future	10447	10	10	10	0.00
08/04/2020	R214 On 05-November-20	10.26	Put	Bond Future	10390	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	R214 On 04-February-21			Bond Future	12.25	60.5014	60.2944	60.5014	0.00
08/04/2020	R214 On 04-February-21	10.31	Call	Bond Future	497	1	0	1	0.00
08/04/2020	R214 On 04-February-21	10.33	Call	Bond Future	510	1	1	1	0.00
08/04/2020	R214 On 04-February-21	10.32	Call	Bond Future	504	1	1	1	0.00
08/04/2020	R214 On 04-February-21	10.32	Put	Bond Future	11016	11	11	11	0.00
08/04/2020	R214 On 04-February-21	10.33	Put	Bond Future	10960	11	11	11	0.00
08/04/2020	R214 On 04-February-21	10.31	Put	Bond Future	11072	11	11	11	0.00
08/04/2020	R248 On 07-May-20			Bond Future	11.80	77.2568	76.9478	77.2568	98,118.00
08/04/2020	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R248 On 07-May-20	10.70	Call	Bond Future	7	0	0	0	0.00
08/04/2020	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R248 On 07-May-20	10.20	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R248 On 07-May-20	9.69	Call	Bond Future	0	0	0	0	300.00
08/04/2020	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
08/04/2020	R248 On 07-May-20	9.78	Put	Bond Future	14986	15	15	15	0.00
08/04/2020	R248 On 07-May-20	10.20	Put	Bond Future	11455	11	11	11	300.00
08/04/2020	R248 On 07-May-20	9.77	Put	Bond Future	15073	15	15	15	0.00
08/04/2020	R248 On 07-May-20	9.69	Put	Bond Future	15775	15	16	15	0.00
08/04/2020	R248 On 07-May-20	10.70	Put	Bond Future	7563	7	8	7	300.00
08/04/2020	R248 On 07-May-20	9.79	Put	Bond Future	14899	15	15	15	0.00
08/04/2020	R248 On 06-August-20			Bond Future	11.97	78.4428	78.1288	78.4428	400.00
08/04/2020	R248 On 06-August-20	11.85	Call	Bond Future	2335	2	2	2	0.00
08/04/2020	R248 On 06-August-20	11.15	Call	Bond Future	673	1	1	1	0.00
08/04/2020	R248 On 06-August-20	10.85	Call	Bond Future	335	0	0	0	640.00
08/04/2020	R248 On 06-August-20	9.25	Call	Bond Future	2	0	0	0	20,640.00
08/04/2020	R248 On 06-August-20	10.18	Call	Bond Future	55	0	0	0	0.00
08/04/2020	R248 On 06-August-20	11.80	Call	Bond Future	2186	2	2	2	470.00
08/04/2020	R248 On 06-August-20	12.75	Call	Bond Future	5732	6	6	6	814.00
08/04/2020	R248 On 06-August-20	10.35	Call	Bond Future	92	0	0	0	640.00
08/04/2020	R248 On 06-August-20	10.20	Call	Bond Future	58	0	0	0	0.00
08/04/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
08/04/2020	R248 On 06-August-20	12.25	Call	Bond Future	3689	4	4	4	814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2020	R248 On 06-August-20	11.10	Call	Bond Future	599	1	1	1	470.00
08/04/2020	R248 On 06-August-20	10.19	Call	Bond Future	57	0	0	0	0.00
08/04/2020	R248 On 06-August-20	10.19	Put	Bond Future	12626	12	13	12	0.00
08/04/2020	R248 On 06-August-20	11.10	Put	Bond Future	6293	6	6	6	0.00
08/04/2020	R248 On 06-August-20	12.25	Put	Bond Future	1982	2	2	2	0.00
08/04/2020	R248 On 06-August-20	10.20	Put	Bond Future	12546	12	13	12	0.00
08/04/2020	R248 On 06-August-20	11.80	Put	Bond Future	3222	3	3	3	0.00
08/04/2020	R248 On 06-August-20	12.75	Put	Bond Future	1185	1	1	1	0.00
08/04/2020	R248 On 06-August-20	11.85	Put	Bond Future	3057	3	3	3	0.00
08/04/2020	R248 On 06-August-20	9.00	Put	Bond Future	23256	23	23	23	0.00
08/04/2020	R248 On 06-August-20	9.25	Put	Bond Future	20831	21	21	21	0.00
08/04/2020	R248 On 06-August-20	10.85	Put	Bond Future	7819	8	8	8	0.00
08/04/2020	R248 On 06-August-20	11.15	Put	Bond Future	6017	6	6	6	0.00
08/04/2020	R248 On 06-August-20	10.35	Put	Bond Future	11378	11	11	11	0.00
08/04/2020	R248 On 06-August-20	10.18	Put	Bond Future	12705	12	13	12	0.00
08/04/2020	R248 On 05-November-20			Bond Future	12.14	75.2112	74.8925	75.2112	0.00
08/04/2020	R248 On 05-November-20	10.04	Call	Bond Future	173	0	0	0	0.00
08/04/2020	R248 On 05-November-20	10.03	Call	Bond Future	170	0	0	0	0.00
08/04/2020	R248 On 05-November-20	10.02	Call	Bond Future	167	0	0	0	0.00
08/04/2020	R248 On 05-November-20	10.03	Put	Bond Future	15088	15	15	15	0.00
08/04/2020	R248 On 05-November-20	10.02	Put	Bond Future	15168	15	15	15	0.00
08/04/2020	R248 On 05-November-20	10.04	Put	Bond Future	15009	15	15	15	0.00
08/04/2020	R248 On 04-February-21			Bond Future	12.33	76.3375	76.0140	76.3375	0.00
08/04/2020	R248 On 04-February-21	10.46	Call	Bond Future	603	1	1	1	0.00
08/04/2020	R248 On 04-February-21	10.47	Call	Bond Future	611	1	1	1	0.00
08/04/2020	R248 On 04-February-21	10.48	Call	Bond Future	619	1	1	1	0.00
08/04/2020	R248 On 04-February-21	10.48	Put	Bond Future	13044	13	13	13	0.00
08/04/2020	R248 On 04-February-21	10.46	Put	Bond Future	13183	13	13	13	0.00
08/04/2020	R248 On 04-February-21	10.47	Put	Bond Future	13113	13	13	13	0.00