



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: 11/06/2020 TO: 11/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	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
11/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	2025 On 06-August-20			Bond Future	138.54	138.5987	138.5370	138.5987	4,976.00
11/06/2020	2025 On 05-November-20			Bond Future	140.08	140.1456	140.0817	140.1456	0.00
11/06/2020	2025 On 04-February-21			Bond Future	140.23	140.2916	140.2259	140.2916	0.00
11/06/2020	2025 On 06-May-21			Bond Future	141.94	142.0027	141.9357	142.0027	0.00
11/06/2020	2029 On 06-August-20			Bond Future	100.10	100.0801	100.1032	100.0801	4,982.00
11/06/2020	2029 On 05-November-20			Bond Future	100.08	100.0607	100.0830	100.0607	0.00
11/06/2020	2029 On 04-February-21			Bond Future	101.27	101.2526	101.2745	101.2526	0.00
11/06/2020	2029 On 06-May-21			Bond Future	101.36	101.3366	101.3583	101.3366	0.00
11/06/2020	2030 On 06-August-20			Bond Future	9.25	92.5359	92.4711	92.5359	108,423.00
11/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1546	2	2	2	0.00
11/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	1445	1	1	1	450.00
11/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6753	7	7	7	0.00
11/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	1015	1	1	1	800.00
11/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	329	0	0	0	800.00
11/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1599	2	2	2	0.00
11/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	10892	11	11	11	0.00
11/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4898	5	5	5	470.00
11/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	8194	8	8	8	470.00
11/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	2545	3	3	3	0.00
11/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4674	5	5	5	0.00
11/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	8438	9	8	9	0.00
11/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	5125	5	5	5	0.00
11/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3811	4	4	4	450.00
11/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1573	2	2	2	0.00
11/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	5865	6	6	6	650.00
11/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	9025	9	9	9	0.00
11/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	11964	12	12	12	0.00
11/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1847	2	2	2	323.00
11/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	458	0	0	0	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	5035	5	5	5	0.00
11/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	19	0	0	0	650.00
11/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	98	0	0	0	650.00
11/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	133	0	0	0	0.00
11/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2154	2	2	2	2,500.00
11/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2474	2	2	2	0.00
11/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1561	2	2	2	800.00
11/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	36	0	0	0	0.00
11/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	436	0	0	0	0.00
11/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	622	1	1	1	0.00
11/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2441	2	2	2	0.00
11/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	934	1	1	1	0.00
11/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	572	1	1	1	0.00
11/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	676	1	1	1	5,850.00
11/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	296	0	0	0	0.00
11/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3365	3	3	3	0.00
11/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	150	0	0	0	0.00
11/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2646	3	3	3	0.00
11/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	5791	6	6	6	0.00
11/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2508	2	3	2	0.00
11/06/2020	2030 On 05-November-20			Bond Future	9.44	93.5470	93.4804	93.5470	0.00
11/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1641	2	2	2	3,000.00
11/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3636	4	4	4	0.00
11/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2056	2	2	2	1,000.00
11/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	831	1	1	1	1,000.00
11/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1409	1	1	1	3,000.00
11/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	2940	3	3	3	0.00
11/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	2969	3	3	3	0.00
11/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	587	1	1	1	3,000.00
11/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5227	5	5	5	0.00
11/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1661	2	2	2	14,160.00
11/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4485	5	4	5	0.00
11/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2530	3	3	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	6872	7	7	7	0.00
11/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	854	1	1	1	14,160.00
11/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1077	1	1	1	15,657.00
11/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2033	2	2	2	15,657.00
11/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6459	7	6	7	0.00
11/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	2998	3	3	3	0.00
11/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3202	3	3	3	0.00
11/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	4393	4	4	4	0.00
11/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5034	5	5	5	0.00
11/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1196	1	1	1	3,000.00
11/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	6456	6	6	6	0.00
11/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1312	1	1	1	15,657.00
11/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	5565	6	6	6	0.00
11/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	3717	4	4	4	0.00
11/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	7288	7	7	7	0.00
11/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2099	2	2	2	14,160.00
11/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3259	3	3	3	0.00
11/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	1745	2	2	2	1,000.00
11/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3231	3	3	3	0.00
11/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	8663	9	9	9	0.00
11/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	4357	4	4	4	0.00
11/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	2645	3	3	3	3,000.00
11/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	7390	7	7	7	0.00
11/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5073	5	5	5	0.00
11/06/2020	2030 On 04-February-21			Bond Future	9.63	90.6348	90.5667	90.6348	0.00
11/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1060	1	1	1	1,000.00
11/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	2493	3	2	3	0.00
11/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2379	2	2	2	1,000.00
11/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1048	1	1	1	800.00
11/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2470	3	2	3	0.00
11/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2447	2	2	2	0.00
11/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	1834	2	2	2	800.00
11/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5544	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	2435	2	2	2	1,800.00
11/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	6214	6	6	6	0.00
11/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	5242	5	5	5	0.00
11/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	8435	8	8	8	0.00
11/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	5103	5	5	5	0.00
11/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	5137	5	5	5	0.00
11/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	5068	5	5	5	0.00
11/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	8386	8	8	8	0.00
11/06/2020	2030 On 06-May-21			Bond Future	9.83	91.7207	91.6514	91.7207	0.00
11/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7315	7	7	7	0.00
11/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2686	3	3	3	0.00
11/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10574	11	11	11	0.00
11/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10610	11	11	11	0.00
11/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	940	1	1	1	700.00
11/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4628	5	5	5	0.00
11/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4982	5	5	5	0.00
11/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2840	3	3	3	0.00
11/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10647	11	11	11	0.00
11/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1235	1	1	1	0.00
11/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	11665	12	12	12	0.00
11/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4125	4	4	4	700.00
11/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6172	6	6	6	700.00
11/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6412	6	6	6	0.00
11/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1255	1	1	1	0.00
11/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1245	1	1	1	0.00
11/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	3842	4	4	4	0.00
11/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2578	3	3	3	0.00
11/06/2020	2032 On 06-August-20			Bond Future	10.13	90.4276	90.3297	90.4276	99,449.00
11/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1599	2	2	2	0.00
11/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	665	1	1	1	0.00
11/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	137	0	0	0	800.00
11/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	474	1	0	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	678	1	1	1	0.00
11/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	692	1	1	1	0.00
11/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	4872	5	5	5	0.00
11/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	4976	5	5	5	0.00
11/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	8926	9	9	9	0.00
11/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	5844	6	6	6	0.00
11/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	4924	5	5	5	0.00
11/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	2956	3	3	3	800.00
11/06/2020	2032 On 05-November-20			Bond Future	10.33	87.2697	87.1697	87.2697	0.00
11/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2018	2	2	2	0.00
11/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5887	6	6	6	0.00
11/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6244	6	6	6	0.00
11/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	889	1	1	1	3,000.00
11/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1695	2	2	2	3,000.00
11/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1372	1	1	1	1,000.00
11/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2041	2	2	2	0.00
11/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	707	1	1	1	1,000.00
11/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	1996	2	2	2	0.00
11/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	5557	6	6	6	0.00
11/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	8616	9	9	9	0.00
11/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	9583	10	10	10	0.00
11/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	1924	2	2	2	1,000.00
11/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	5476	5	5	5	0.00
11/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	6919	7	7	7	0.00
11/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	6146	6	6	6	0.00
11/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	5516	5	6	5	0.00
11/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2069	2	2	2	3,000.00
11/06/2020	2032 On 04-February-21			Bond Future	10.54	88.2895	88.1877	88.2895	0.00
11/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	774	1	1	1	800.00
11/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	1852	2	2	2	0.00
11/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1339	1	1	1	800.00
11/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	1891	2	2	2	0.00
11/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5044	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	1872	2	2	2	0.00
11/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	7416	7	7	7	0.00
11/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	7373	7	7	7	0.00
11/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	9001	9	9	9	0.00
11/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	3420	3	3	3	800.00
11/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	7460	7	7	7	0.00
11/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	11773	12	12	12	0.00
11/06/2020	2032 On 06-May-21			Bond Future	10.75	85.1997	85.0964	85.1997	0.00
11/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9477	10	9	10	0.00
11/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9511	10	10	10	0.00
11/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9443	10	9	10	0.00
11/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2286	2	2	2	0.00
11/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2270	2	2	2	0.00
11/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2255	2	2	2	0.00
11/06/2020	2033 On 06-August-20			Bond Future	96.65	96.5205	96.6481	96.5205	12,178.00
11/06/2020	2033 On 05-November-20			Bond Future	96.51	96.3865	96.5144	96.3865	0.00
11/06/2020	2033 On 04-February-21			Bond Future	97.66	97.5346	97.6634	97.5346	0.00
11/06/2020	2033 On 06-May-21			Bond Future	97.63	97.4956	97.6256	97.4956	0.00
11/06/2020	2037 On 06-August-20			Bond Future	11.08	80.8683	80.8995	80.8683	95,215.00
11/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	252	0	0	0	0.00
11/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	246	0	0	0	0.00
11/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	258	0	0	0	0.00
11/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8651	9	9	9	0.00
11/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8583	9	9	9	0.00
11/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8516	9	9	9	0.00
11/06/2020	2037 On 05-November-20			Bond Future	11.29	81.7521	81.7826	81.7521	0.00
11/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1258	1	1	1	0.00
11/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1229	1	1	1	0.00
11/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1243	1	1	1	0.00
11/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	8640	9	9	9	0.00
11/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	8528	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	8584	9	9	9	0.00
11/06/2020	2037 On 04-February-21			Bond Future	11.50	78.4519	78.4822	78.4519	0.00
11/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6183	6	6	6	300.00
11/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	869	1	1	1	72.00
11/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	12740	13	13	13	0.00
11/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	2807	3	3	3	0.00
11/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	1769	2	2	2	0.00
11/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	1643	2	2	2	0.00
11/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	5934	6	6	6	0.00
11/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	1658	2	2	2	0.00
11/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	1990	2	2	2	240.00
11/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	1674	2	2	2	0.00
11/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	9504	10	10	10	0.00
11/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	3594	4	4	4	240.00
11/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	8516	9	9	9	0.00
11/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	9612	10	10	10	0.00
11/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	936	1	1	1	300.00
11/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	6877	7	7	7	72.00
11/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	9185	9	9	9	72.00
11/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	9558	10	10	10	0.00
11/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	13321	13	13	13	0.00
11/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	3443	3	3	3	0.00
11/06/2020	2037 On 06-May-21			Bond Future	11.72	79.3924	79.4227	79.3924	0.00
11/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	7780	8	8	8	0.00
11/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	7816	8	8	8	0.00
11/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	7851	8	8	8	0.00
11/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	3840	4	4	4	0.00
11/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	3822	4	4	4	0.00
11/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	3858	4	4	4	0.00
11/06/2020	2038 On 06-August-20			Bond Future	107.29	107.4787	107.2855	107.4787	10,496.00
11/06/2020	2038 On 05-November-20			Bond Future	108.48	108.6784	108.4817	108.6784	0.00
11/06/2020	2038 On 04-February-21			Bond Future	108.06	108.2594	108.0596	108.2594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2038 On 06-May-21			Bond Future	109.38	109.5801	109.3775	109.5801	0.00
11/06/2020	2040 On 06-August-20			Bond Future	11.28	82.4659	82.4644	82.4659	52,240.00
11/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	214	0	0	0	0.00
11/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	219	0	0	0	0.00
11/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	225	0	0	0	0.00
11/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1349	1	1	1	0.00
11/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2550	3	3	3	0.00
11/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	59	0	0	0	800.00
11/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	243	0	0	0	800.00
11/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	1206	1	1	1	0.00
11/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	9009	9	9	9	0.00
11/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	12890	13	13	13	0.00
11/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4583	5	5	5	800.00
11/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	9300	9	9	9	0.00
11/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4300	4	4	4	12,538.00
11/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2680	3	3	3	517.00
11/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	9374	9	9	9	0.00
11/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	9227	9	9	9	0.00
11/06/2020	2040 On 05-November-20			Bond Future	11.48	83.3672	83.3647	83.3672	0.00
11/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	535	1	1	1	2,000.00
11/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	375	0	0	0	2,000.00
11/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	787	1	1	1	2,230.00
11/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1163	1	1	1	0.00
11/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1066	1	1	1	2,000.00
11/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	2660	3	3	3	2,230.00
11/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	4884	5	5	5	0.00
11/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1177	1	1	1	0.00
11/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	4187	4	4	4	0.00
11/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1192	1	1	1	0.00
11/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4081	4	4	4	2,000.00
11/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9413	9	9	9	0.00
11/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9352	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	15100	15	15	15	0.00
11/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	11423	11	11	11	0.00
11/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	3499	4	3	4	2,000.00
11/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	5899	6	6	6	0.00
11/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	9911	10	10	10	0.00
11/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	9474	9	9	9	0.00
11/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	13344	13	13	13	0.00
11/06/2020	2040 On 04-February-21			Bond Future	11.70	79.8356	79.8324	79.8356	0.00
11/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1137	1	1	1	800.00
11/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	4961	5	5	5	0.00
11/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	1610	2	2	2	0.00
11/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	578	1	1	1	500.00
11/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	639	1	1	1	800.00
11/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	1625	2	2	2	0.00
11/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	1594	2	2	2	0.00
11/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	1359	1	1	1	500.00
11/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	4419	4	4	4	0.00
11/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	5220	5	5	5	500.00
11/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	11456	11	11	11	0.00
11/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	10484	10	10	10	0.00
11/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	16690	17	17	17	0.00
11/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	16080	16	16	16	0.00
11/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	12545	13	13	13	0.00
11/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	10367	10	10	10	0.00
11/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	10425	10	10	10	0.00
11/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	4686	5	5	5	800.00
11/06/2020	2040 On 06-May-21			Bond Future	11.92	80.7927	80.7891	80.7927	0.00
11/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	7435	7	7	7	0.00
11/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	7470	7	7	7	0.00
11/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	7399	7	7	7	0.00
11/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4411	4	4	4	0.00
11/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4389	4	4	4	0.00
11/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4367	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2044 On 06-August-20			Bond Future	11.34	79.3616	79.1870	79.3616	77,083.00
11/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	117	0	0	0	0.00
11/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	23	0	0	0	602.00
11/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	124	0	0	0	0.00
11/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	164	0	0	0	602.00
11/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	6	0	0	0	140.00
11/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	64	0	0	0	140.00
11/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1430	2	1	2	0.00
11/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	120	0	0	0	0.00
11/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1863	2	2	2	0.00
11/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	18577	18	19	18	0.00
11/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	12765	13	13	13	0.00
11/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	10968	11	11	11	0.00
11/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	11048	11	11	11	0.00
11/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	4218	4	4	4	140.00
11/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3530	3	4	3	602.00
11/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	10185	10	10	10	0.00
11/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	11127	11	11	11	0.00
11/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	15360	15	15	15	0.00
11/06/2020	2044 On 05-November-20			Bond Future	11.53	80.2290	80.0516	80.2290	0.00
11/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	483	1	0	1	1,815.00
11/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	690	1	1	1	0.00
11/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3662	4	4	4	0.00
11/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1148	1	1	1	0.00
11/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1177	1	1	1	0.00
11/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	3821	4	4	4	0.00
11/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	700	1	1	1	568.00
11/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	773	1	1	1	525.00
11/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	258	0	0	0	525.00
11/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	3027	3	3	3	0.00
11/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	105	0	0	0	1,815.00
11/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	752	1	1	1	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1163	1	1	1	0.00
11/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	2715	3	3	3	0.00
11/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	236	0	0	0	568.00
11/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	9472	9	9	9	0.00
11/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	11592	11	12	11	0.00
11/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	5442	5	5	5	1,815.00
11/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	4492	4	4	4	1,815.00
11/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	21283	21	21	21	0.00
11/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	9534	9	10	9	0.00
11/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	11733	12	12	12	0.00
11/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	17048	17	17	17	0.00
11/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	17478	17	17	17	0.00
11/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	12160	12	12	12	0.00
11/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	13953	14	14	14	0.00
11/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	5888	6	6	6	525.00
11/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	9597	9	10	9	0.00
11/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	4663	5	5	5	568.00
11/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	12089	12	12	12	0.00
11/06/2020	2044 On 04-February-21			Bond Future	11.74	76.7859	76.6059	76.7859	0.00
11/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	1450	1	1	1	0.00
11/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	1479	2	1	2	0.00
11/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	1363	1	1	1	0.00
11/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	666	1	1	1	405.00
11/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	1464	2	1	2	0.00
11/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1042	1	1	1	0.00
11/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	2325	2	2	2	0.00
11/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	11057	11	11	11	0.00
11/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	11496	11	11	11	405.00
11/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	15931	16	16	16	0.00
11/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	8356	8	8	8	405.00
11/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	11119	11	11	11	0.00
11/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	13154	13	13	13	0.00
11/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	10995	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
11/06/2020	2044 On 06-May-21			Bond Future	11.95	77.7065	77.5240	77.7065	0.00
11/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	7388	8	7	8	0.00
11/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	7353	7	7	7	0.00
11/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	7318	7	7	7	0.00
11/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	4462	4	4	4	0.00
11/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	4484	4	4	4	0.00
11/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	4439	4	4	4	0.00
11/06/2020	2046 On 06-August-20			Bond Future	97.39	97.7845	97.3943	97.7845	15,969.00
11/06/2020	2046 On 05-November-20			Bond Future	96.69	97.0905	96.6950	97.0905	0.00
11/06/2020	2046 On 04-February-21			Bond Future	97.85	98.2473	97.8463	98.2473	0.00
11/06/2020	2046 On 06-May-21			Bond Future	97.23	97.6374	97.2311	97.6374	0.00
11/06/2020	2050 On 06-August-20			Bond Future	98.12	98.0976	98.1232	98.0976	16,793.00
11/06/2020	2050 On 05-November-20			Bond Future	99.22	99.1924	99.2171	99.1924	0.00
11/06/2020	2050 On 04-February-21			Bond Future	98.49	98.4643	98.4888	98.4643	0.00
11/06/2020	2050 On 06-May-21			Bond Future	99.69	99.6656	99.6897	99.6656	0.00
11/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	AL37 On 06-August-20			Index Future	729.07	729.1670	729.0710	729.1670	0.00
11/06/2020	AL37 On 05-November-20			Index Future	737.11	737.2070	737.1050	737.2070	0.00
11/06/2020	AL37 On 04-February-21			Index Future	745.70	745.8080	745.7030	745.8080	0.00
11/06/2020	AL37 On 06-May-21			Index Future	754.62	754.7250	754.6170	754.7250	0.00
11/06/2020	AL7T On 06-August-20			Index Future	808.15	808.9010	808.1460	808.9010	0.00
11/06/2020	AL7T On 05-November-20			Index Future	817.05	817.8200	817.0520	817.8200	0.00
11/06/2020	AL7T On 04-February-21			Index Future	826.58	827.3620	826.5820	827.3620	0.00
11/06/2020	AL7T On 06-May-21			Index Future	836.46	837.2540	836.4640	837.2540	0.00
11/06/2020	ALBI On 06-August-20			Index Future	705.98	706.4190	705.9840	706.4190	212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	ALBI On 05-November-20			Index Future	713.76	714.2080	713.7640	714.2080	0.00
11/06/2020	ALBI On 04-February-21			Index Future	722.09	722.5410	722.0890	722.5410	0.00
11/06/2020	ALBI On 06-May-21			Index Future	730.72	731.1800	730.7210	731.1800	0.00
11/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2020	ES33 On 06-August-20			Bond Future	11.88	74.3555	74.3059	74.3555	350.00
11/06/2020	ES33 On 05-November-20			Bond Future	12.14	71.3924	71.3414	71.3924	0.00
11/06/2020	ES33 On 04-February-21			Bond Future	12.40	72.2266	72.1744	72.2266	0.00
11/06/2020	ES33 On 06-May-21			Bond Future	12.68	69.3140	69.2608	69.3140	0.00
11/06/2020	ES42 On 06-August-20			Bond Future	12.34	73.6941	73.6965	73.6941	4,919.00
11/06/2020	ES42 On 05-November-20			Bond Future	12.59	70.2404	70.2421	70.2404	0.00
11/06/2020	ES42 On 04-February-21			Bond Future	12.84	71.0620	71.0631	71.0620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	ES42 On 06-May-21			Bond Future	13.11	67.6542	67.6550	67.6542	0.00
11/06/2020	GOVI On 06-August-20			GOVI	698.18	698.6300	698.1790	698.6300	1,032.00
11/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	299510	30	30	30	0.00
11/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	299410	29	30	29	0.00
11/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	299610	30	30	30	0.00
11/06/2020	GOVI On 05-November-20			GOVI	705.87	706.3330	705.8730	706.3330	0.00
11/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	319770	32	32	32	0.00
11/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	319570	31	32	31	0.00
11/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	319670	32	32	32	0.00
11/06/2020	GOVI On 04-February-21			GOVI	714.11	714.5740	714.1060	714.5740	0.00
11/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	368340	36	37	36	0.00
11/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	368440	36	37	36	0.00
11/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	368540	36	37	36	0.00
11/06/2020	GOVI On 06-May-21			GOVI	722.64	723.1180	722.6430	723.1180	0.00
11/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	439730	44	44	44	0.00
11/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	439530	44	44	44	0.00
11/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	439630	44	44	44	0.00
11/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2020	IGOV On 06-August-20			Index Future	255.85	255.9970	255.8480	255.9970	1,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	IGOV On 05-November-20			Index Future	258.73	258.8820	258.7300	258.8820	47.00
11/06/2020	IGOV On 04-February-21			Index Future	261.81	261.9650	261.8100	261.9650	0.00
11/06/2020	IGOV On 06-May-21			Index Future	265.00	265.1590	265.0010	265.1590	0.00
11/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
11/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
11/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0800	94.0800	94.0800	0.00
11/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.36	92.3600	92.3600	92.3600	0.00
11/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.59	90.5900	90.5900	90.5900	0.00
11/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.65	89.6700	89.6500	89.6700	0.00
11/06/2020	IS05 On 21-December-21			Interest Rate Swap	91.02	91.0700	91.0200	91.0700	51.00
11/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.55	90.6200	90.5500	90.6200	0.00
11/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.79	90.8900	90.7900	90.8900	0.00
11/06/2020	IS05 On 20-September-22			Interest Rate Swap	94.05	94.2100	94.0500	94.2100	0.00
11/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.69	94.9200	94.6900	94.9200	0.00
11/06/2020	IS05 On 22-March-23			Interest Rate Swap	87.25	87.5700	87.2500	87.5700	0.00
11/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.95	93.3400	92.9500	93.3400	0.00
11/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/06/2020	IS10 On 17-December-25			Interest Rate Swap	82.83	83.6100	82.8300	83.6100	0.00
11/06/2020	IS10 On 16-March-26			Interest Rate Swap	79.60	80.4100	79.6000	80.4100	0.00
11/06/2020	IS10 On 15-June-26			Interest Rate Swap	78.24	79.0700	78.2400	79.0700	0.00
11/06/2020	IS10 On 21-September-26			Interest Rate Swap	80.49	81.3200	80.4900	81.3200	0.00
11/06/2020	IS10 On 21-December-26			Interest Rate Swap	84.70	85.5400	84.7000	85.5400	0.00
11/06/2020	IS10 On 15-March-27			Interest Rate Swap	83.44	84.2900	83.4400	84.2900	0.00
11/06/2020	IS10 On 21-June-27			Interest Rate Swap	85.69	86.5400	85.6900	86.5400	0.00
11/06/2020	IS10 On 20-September-27			Interest Rate Swap	91.60	92.4100	91.6000	92.4100	0.00
11/06/2020	IS10 On 20-December-27			Interest Rate Swap	92.13	92.9200	92.1300	92.9200	0.00
11/06/2020	IS10 On 22-March-28			Interest Rate Swap	85.37	86.1700	85.3700	86.1700	0.00
11/06/2020	IS10 On 20-June-28			Interest Rate Swap	93.24	94.0100	93.2400	94.0100	0.00
11/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/06/2020	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
11/06/2020	R023 On 06-August-20			Bond Future	5.18	109.5338	109.5527	109.5338	26,872.00
11/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	4960	5	5	5	0.00
11/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5006	5	5	5	0.00
11/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	4983	5	5	5	0.00
11/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R023 On 05-November-20			Bond Future	5.26	106.8220	106.8398	106.8220	0.00
11/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4748	5	5	5	0.00
11/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4727	5	5	5	0.00
11/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	4768	5	5	5	0.00
11/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	15	0	0	0	0.00
11/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	15	0	0	0	0.00
11/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	14	0	0	0	0.00
11/06/2020	R023 On 04-February-21			Bond Future	5.34	108.0694	108.0867	108.0694	0.00
11/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2206	2	2	2	0.00
11/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2236	2	2	2	0.00
11/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2221	2	2	2	0.00
11/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	290	0	0	0	0.00
11/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	294	0	0	0	0.00
11/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	286	0	0	0	0.00
11/06/2020	R023 On 06-May-21			Bond Future	5.41	105.4520	105.4690	105.4520	0.00
11/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3739	4	4	4	0.00
11/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	3769	4	4	4	0.00
11/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3754	4	4	4	0.00
11/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	83	0	0	0	0.00
11/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	81	0	0	0	0.00
11/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	84	0	0	0	0.00
11/06/2020	R035 On 06-August-20			Bond Future	10.82	89.9263	89.8905	89.9263	100,435.00
11/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	472	0	0	0	0.00
11/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	51	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
11/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	38	0	0	0	24,761.00
11/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	262	0	0	0	500.00
11/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	482	1	0	1	0.00
11/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	1418	1	1	1	0.00
11/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	461	0	0	0	0.00
11/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	16	0	0	0	3,000.00
11/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	15116	15	15	15	0.00
11/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6532	7	7	7	0.00
11/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	6655	7	7	7	0.00
11/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	13117	13	13	13	0.00
11/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6593	7	7	7	0.00
11/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3850	4	4	4	500.00
11/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	8202	8	8	8	0.00
11/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12416	12	12	12	0.00
11/06/2020	R035 On 05-November-20			Bond Future	11.03	86.4333	86.3961	86.4333	0.00
11/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	1969	2	2	2	0.00
11/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	1992	2	2	2	0.00
11/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	1946	2	2	2	0.00
11/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	6582	7	7	7	0.00
11/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	6536	7	7	7	0.00
11/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	6491	6	6	6	0.00
11/06/2020	R035 On 04-February-21			Bond Future	11.25	87.4430	87.4047	87.4430	0.00
11/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	1637	2	2	2	0.00
11/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	1766	2	2	2	0.00
11/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	1621	2	2	2	0.00
11/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4238	4	4	4	0.00
11/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	1605	2	2	2	0.00
11/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	9434	9	9	9	0.00
11/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	4893	5	5	5	650.00
11/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	9488	9	9	9	0.00
11/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	8955	9	9	9	650.00
11/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	9380	9	9	9	0.00
11/06/2020	R035 On 06-May-21			Bond Future	11.46	84.0114	83.9723	84.0114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	8470	9	8	9	0.00
11/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8545	9	9	9	0.00
11/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2384	2	2	2	793.00
11/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	7264	7	7	7	0.00
11/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	5003	5	5	5	0.00
11/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8508	9	9	9	0.00
11/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	5863	6	6	6	793.00
11/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4055	4	4	4	793.00
11/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3429	3	3	3	0.00
11/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10150	10	10	10	0.00
11/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3446	3	3	3	0.00
11/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3413	3	3	3	0.00
11/06/2020	R186 On 06-August-20			Bond Future	7.71	115.3105	115.3043	115.3105	74,459.00
11/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3953	4	4	4	0.00
11/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	968	1	1	1	2,500.00
11/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6796	7	7	7	900.00
11/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2499	3	2	3	900.00
11/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3454	3	3	3	0.00
11/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	3995	4	4	4	0.00
11/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3910	4	4	4	0.00
11/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	466	0	0	0	0.00
11/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2361	2	2	2	2,500.00
11/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	937	1	1	1	15,177.00
11/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	580	1	1	1	0.00
11/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	448	0	0	0	0.00
11/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	457	0	0	0	0.00
11/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	104	0	0	0	0.00
11/06/2020	R186 On 05-November-20			Bond Future	7.88	116.5691	116.5615	116.5691	0.00
11/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	750	1	1	1	1,200.00
11/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	4948	5	5	5	0.00
11/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	4910	5	5	5	0.00
11/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2742	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4872	5	5	5	0.00
11/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2310	2	2	2	3,500.00
11/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3799	4	4	4	3,500.00
11/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7302	7	7	7	0.00
11/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1474	1	1	1	0.00
11/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	484	0	0	0	3,500.00
11/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1044	1	1	1	0.00
11/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	2529	3	3	3	0.00
11/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1056	1	1	1	0.00
11/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2138	2	2	2	0.00
11/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1032	1	1	1	0.00
11/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5412	5	5	5	0.00
11/06/2020	R186 On 04-February-21			Bond Future	8.06	112.6470	112.6385	112.6470	0.00
11/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3091	3	3	3	0.00
11/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3118	3	3	3	0.00
11/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3145	3	3	3	0.00
11/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	2635	3	3	3	0.00
11/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	2612	3	3	3	0.00
11/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	2657	3	3	3	0.00
11/06/2020	R186 On 06-May-21			Bond Future	8.25	113.9959	113.9869	113.9959	0.00
11/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11515	12	12	12	0.00
11/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11479	11	11	11	0.00
11/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11442	11	11	11	0.00
11/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	419	0	0	0	0.00
11/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	424	0	0	0	0.00
11/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	415	0	0	0	0.00
11/06/2020	R197 On 06-August-20			Bond Future	307.51	307.5551	307.5060	307.5551	2,549.00
11/06/2020	R197 On 05-November-20			Bond Future	310.93	310.9869	310.9337	310.9869	0.00
11/06/2020	R197 On 04-February-21			Bond Future	306.70	306.7557	306.6998	306.7557	0.00
11/06/2020	R197 On 06-May-21			Bond Future	310.44	310.4980	310.4403	310.4980	0.00
11/06/2020	R202 On 06-August-20			Bond Future	215.53	215.5907	215.5307	215.5907	7,794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R202 On 05-November-20			Bond Future	217.93	217.9963	217.9332	217.9963	0.00
11/06/2020	R202 On 04-February-21			Bond Future	216.31	216.3778	216.3124	216.3778	0.00
11/06/2020	R202 On 06-May-21			Bond Future	218.95	219.0172	218.9501	219.0172	0.00
11/06/2020	R208 On 06-August-20			Bond Future	3.46	104.5352	104.5125	104.5352	23,391.00
11/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1319	1	1	1	0.00
11/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1325	1	1	1	0.00
11/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1313	1	1	1	0.00
11/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R208 On 05-November-20			Bond Future	2.82	102.2849	102.2608	102.2849	0.00
11/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	764	1	1	1	0.00
11/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	760	1	1	1	0.00
11/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	756	1	1	1	0.00
11/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
11/06/2020	R209 On 06-August-20			Bond Future	10.77	68.5101	68.4486	68.5101	61,531.00
11/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
11/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
11/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
11/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	40976	41	41	41	0.00
11/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	41085	41	41	41	0.00
11/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	40868	41	41	41	0.00
11/06/2020	R209 On 05-November-20			Bond Future	10.96	66.1178	66.0548	66.1178	0.00
11/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1403	1	1	1	0.00
11/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1435	1	1	1	0.00
11/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1419	1	1	1	0.00
11/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	6849	7	7	7	0.00
11/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	6804	7	7	7	0.00
11/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	6894	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R209 On 04-February-21			Bond Future	11.15	66.8904	66.8262	66.8904	0.00
11/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	1813	2	2	2	0.00
11/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	1828	2	2	2	0.00
11/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	1797	2	2	2	0.00
11/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	7681	8	8	8	0.00
11/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	7637	8	8	8	0.00
11/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	7593	8	8	8	0.00
11/06/2020	R209 On 06-May-21			Bond Future	11.34	64.5498	64.4845	64.5498	0.00
11/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7536	8	8	8	0.00
11/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	7600	8	8	8	0.00
11/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7568	8	8	8	0.00
11/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3237	3	3	3	0.00
11/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3208	3	3	3	0.00
11/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3222	3	3	3	0.00
11/06/2020	R210 On 06-August-20			Bond Future	186.82	186.7756	186.8176	186.7756	1,929.00
11/06/2020	R210 On 05-November-20			Bond Future	186.19	186.1536	186.1940	186.1536	0.00
11/06/2020	R210 On 04-February-21			Bond Future	188.41	188.3713	188.4108	188.3713	0.00
11/06/2020	R210 On 06-May-21			Bond Future	187.97	187.9274	187.9668	187.9274	0.00
11/06/2020	R212 On 06-August-20			Bond Future	166.25	166.2634	166.2465	166.2634	6,744.00
11/06/2020	R212 On 05-November-20			Bond Future	168.10	168.1192	168.1002	168.1192	0.00
11/06/2020	R212 On 04-February-21			Bond Future	167.78	167.8008	167.7804	167.8008	0.00
11/06/2020	R212 On 06-May-21			Bond Future	169.83	169.8477	169.8264	169.8477	0.00
11/06/2020	R213 On 06-August-20			Bond Future	9.69	85.6717	85.6078	85.6717	17,345.00
11/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	1085	1	1	1	0.00
11/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	1125	1	1	1	0.00
11/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	1105	1	1	1	0.00
11/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3376	3	3	3	0.00
11/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3337	3	3	3	0.00
11/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3416	3	3	3	0.00
11/06/2020	R213 On 05-November-20			Bond Future	9.88	83.0775	83.0120	83.0775	0.00
11/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2436	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2461	3	2	3	0.00
11/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2485	3	2	3	0.00
11/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	3993	4	4	4	0.00
11/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4057	4	4	4	0.00
11/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4025	4	4	4	0.00
11/06/2020	R213 On 04-February-21			Bond Future	10.07	84.0478	83.9809	84.0478	0.00
11/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2186	2	2	2	0.00
11/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2165	2	2	2	0.00
11/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2145	2	2	2	0.00
11/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	5918	6	6	6	0.00
11/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	5955	6	6	6	0.00
11/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	5881	6	6	6	0.00
11/06/2020	R213 On 06-May-21			Bond Future	10.27	81.5215	81.4535	81.5215	0.00
11/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9706	10	10	10	0.00
11/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9739	10	10	10	0.00
11/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9672	10	10	10	0.00
11/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1691	2	2	2	0.00
11/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1678	2	2	2	0.00
11/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1666	2	2	2	0.00
11/06/2020	R214 On 06-August-20			Bond Future	11.10	65.9552	65.9502	65.9552	21,194.00
11/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	368	0	0	0	0.00
11/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	384	0	0	0	0.00
11/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	376	0	0	0	0.00
11/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	7235	7	7	7	0.00
11/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	7119	7	7	7	0.00
11/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	7177	7	7	7	0.00
11/06/2020	R214 On 05-November-20			Bond Future	11.29	63.3979	63.3922	63.3979	0.00
11/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1363	1	1	1	0.00
11/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1349	1	1	1	0.00
11/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1378	1	1	1	0.00
11/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7497	8	7	8	0.00
11/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7448	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7400	7	7	7	0.00
11/06/2020	R214 On 04-February-21			Bond Future	11.48	64.1385	64.1323	64.1385	0.00
11/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	1704	2	2	2	0.00
11/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	1734	2	2	2	0.00
11/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	1719	2	2	2	0.00
11/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	8393	8	8	8	0.00
11/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8346	8	8	8	0.00
11/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	8441	8	8	8	0.00
11/06/2020	R214 On 06-May-21			Bond Future	11.67	61.6264	61.6198	61.6264	0.00
11/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6711	7	7	7	0.00
11/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	6680	7	7	7	0.00
11/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	6650	7	7	7	0.00
11/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3779	4	4	4	0.00
11/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3796	4	4	4	0.00
11/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3762	4	4	4	0.00
11/06/2020	R248 On 06-August-20			Bond Future	11.29	82.5565	82.4819	82.5565	90,451.00
11/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	286	0	0	0	0.00
11/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	4938	5	5	5	0.00
11/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	2165	2	2	2	0.00
11/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1313	1	1	1	640.00
11/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	14	0	0	0	20,640.00
11/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	301	0	0	0	0.00
11/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4710	5	5	5	470.00
11/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	9236	9	9	9	814.00
11/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	436	0	0	0	640.00
11/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	5	0	0	0	3,000.00
11/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	2009	2	2	2	470.00
11/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6841	7	7	7	814.00
11/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	293	0	0	0	0.00
11/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8510	8	9	8	0.00
11/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	781	1	1	1	0.00
11/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3350	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	8436	8	8	8	0.00
11/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1393	1	1	1	0.00
11/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	336	0	0	0	0.00
11/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1307	1	1	1	0.00
11/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	18908	19	19	19	0.00
11/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	16491	16	16	16	0.00
11/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4444	4	4	4	0.00
11/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3156	3	3	3	0.00
11/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8584	9	9	9	0.00
11/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	7370	7	7	7	0.00
11/06/2020	R248 On 05-November-20			Bond Future	11.49	79.0461	78.9697	79.0461	0.00
11/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	2664	3	3	3	800.00
11/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	754	1	1	1	800.00
11/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	798	1	1	1	0.00
11/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	787	1	1	1	0.00
11/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	776	1	1	1	0.00
11/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	11628	12	12	12	0.00
11/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	11700	12	12	12	0.00
11/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	11556	12	12	12	0.00
11/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	11845	12	12	12	0.00
11/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6027	6	6	6	0.00
11/06/2020	R248 On 04-February-21			Bond Future	11.69	79.9696	79.8917	79.9696	0.00
11/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	1663	2	2	2	0.00
11/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	1680	2	2	2	0.00
11/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	1697	2	2	2	0.00
11/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	10244	10	10	10	0.00
11/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	10365	10	10	10	0.00
11/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	10305	10	10	10	0.00
11/06/2020	R248 On 06-May-21			Bond Future	11.90	76.5117	76.4326	76.5117	0.00
11/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	7235	7	7	7	0.00
11/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	7305	7	7	7	0.00
11/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	7270	7	7	7	0.00
11/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	4543	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	4520	4	5	4	0.00
11/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	4566	5	5	5	0.00