



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/07/2020 TO: 08/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	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
08/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	2025 On 06-August-20			Bond Future	137.15	137.3992	137.1505	137.3992	6,043.00
08/07/2020	2025 On 05-November-20			Bond Future	138.63	138.8823	138.6289	138.8823	0.00
08/07/2020	2025 On 04-February-21			Bond Future	138.77	139.0235	138.7653	139.0235	0.00
08/07/2020	2025 On 06-May-21			Bond Future	140.44	140.7066	140.4443	140.7066	0.00
08/07/2020	2029 On 06-August-20			Bond Future	98.06	98.4856	98.0561	98.4856	5,012.00
08/07/2020	2029 On 05-November-20			Bond Future	97.99	98.4256	97.9900	98.4256	0.00
08/07/2020	2029 On 04-February-21			Bond Future	99.15	99.5930	99.1510	99.5930	0.00
08/07/2020	2029 On 06-May-21			Bond Future	99.21	99.6609	99.2129	99.6609	0.00
08/07/2020	2030 On 06-August-20			Bond Future	9.76	89.6512	89.5212	89.6512	106,739.00
08/07/2020	2030 On 06-August-20	9,09	Call	Bond Future	275	0	0	0	0.00
08/07/2020	2030 On 06-August-20	10,40	Call	Bond Future	3913	4	4	4	0.00
08/07/2020	2030 On 06-August-20	9,05	Call	Bond Future	241	0	0	0	450.00
08/07/2020	2030 On 06-August-20	8,86	Call	Bond Future	123	0	0	0	800.00
08/07/2020	2030 On 06-August-20	8,36	Call	Bond Future	15	0	0	0	800.00
08/07/2020	2030 On 06-August-20	9,11	Call	Bond Future	294	0	0	0	0.00
08/07/2020	2030 On 06-August-20	11,25	Call	Bond Future	7942	8	8	8	0.00
08/07/2020	2030 On 06-August-20	10,00	Call	Bond Future	2284	2	2	2	470.00
08/07/2020	2030 On 06-August-20	10,70	Call	Bond Future	5296	5	5	5	470.00
08/07/2020	2030 On 06-August-20	9,42	Call	Bond Future	717	1	1	1	0.00
08/07/2020	2030 On 06-August-20	9,95	Call	Bond Future	2109	2	2	2	0.00
08/07/2020	2030 On 06-August-20	10,75	Call	Bond Future	5533	6	6	6	0.00
08/07/2020	2030 On 06-August-20	10,05	Call	Bond Future	2469	3	2	3	0.00
08/07/2020	2030 On 06-August-20	9,75	Call	Bond Future	1480	2	1	2	450.00
08/07/2020	2030 On 06-August-20	9,10	Call	Bond Future	285	0	0	0	0.00
08/07/2020	2030 On 06-August-20	10,21	Call	Bond Future	3099	3	3	3	622.00
08/07/2020	2030 On 06-August-20	10,87	Call	Bond Future	6102	6	6	6	0.00
08/07/2020	2030 On 06-August-20	11,47	Call	Bond Future	9012	9	9	9	0.00
08/07/2020	2030 On 06-August-20	9,20	Call	Bond Future	389	0	0	0	323.00
08/07/2020	2030 On 06-August-20	8,50	Call	Bond Future	29	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
08/07/2020	2030 On 06-August-20	8,50	Put	Bond Future	7556	7	8	7	0.00
08/07/2020	2030 On 06-August-20	11,47	Put	Bond Future	16	0	0	0	622.00
08/07/2020	2030 On 06-August-20	10,87	Put	Bond Future	125	0	0	0	622.00
08/07/2020	2030 On 06-August-20	10,75	Put	Bond Future	178	0	0	0	0.00
08/07/2020	2030 On 06-August-20	9,20	Put	Bond Future	3646	4	4	4	2,500.00
08/07/2020	2030 On 06-August-20	9,10	Put	Bond Future	4136	4	4	4	0.00
08/07/2020	2030 On 06-August-20	9,42	Put	Bond Future	2683	3	3	3	800.00
08/07/2020	2030 On 06-August-20	11,25	Put	Bond Future	36	0	0	0	0.00
08/07/2020	2030 On 06-August-20	10,21	Put	Bond Future	619	1	1	1	0.00
08/07/2020	2030 On 06-August-20	10,00	Put	Bond Future	958	1	1	1	0.00
08/07/2020	2030 On 06-August-20	9,11	Put	Bond Future	4086	4	4	4	0.00
08/07/2020	2030 On 06-August-20	9,75	Put	Bond Future	1553	2	2	2	0.00
08/07/2020	2030 On 06-August-20	10,05	Put	Bond Future	866	1	1	1	0.00
08/07/2020	2030 On 06-August-20	9,95	Put	Bond Future	1060	1	1	1	5,850.00
08/07/2020	2030 On 06-August-20	10,40	Put	Bond Future	407	0	0	0	0.00
08/07/2020	2030 On 06-August-20	8,86	Put	Bond Future	5423	5	5	5	0.00
08/07/2020	2030 On 06-August-20	8,36	Put	Bond Future	8427	8	8	8	0.00
08/07/2020	2030 On 06-August-20	10,70	Put	Bond Future	201	0	0	0	0.00
08/07/2020	2030 On 06-August-20	9,05	Put	Bond Future	4392	4	4	4	0.00
08/07/2020	2030 On 06-August-20	9,09	Put	Bond Future	4187	4	4	4	0.00
08/07/2020	2030 On 05-November-20			Bond Future	9.97	90.5973	90.4645	90.5973	500.00
08/07/2020	2030 On 05-November-20	8,85	Call	Bond Future	1167	1	1	1	3,000.00
08/07/2020	2030 On 05-November-20	9,61	Call	Bond Future	2555	3	3	3	0.00
08/07/2020	2030 On 05-November-20	8,34	Call	Bond Future	634	1	1	1	1,000.00
08/07/2020	2030 On 05-November-20	9,04	Call	Bond Future	1437	1	1	1	1,000.00
08/07/2020	2030 On 05-November-20	8,73	Call	Bond Future	1019	1	1	1	3,000.00
08/07/2020	2030 On 05-November-20	9,38	Call	Bond Future	2053	2	2	2	0.00
08/07/2020	2030 On 05-November-20	8,10	Call	Bond Future	461	0	0	0	3,000.00
08/07/2020	2030 On 05-November-20	9,39	Call	Bond Future	2073	2	2	2	0.00
08/07/2020	2030 On 05-November-20	10,06	Call	Bond Future	3726	4	4	4	0.00
08/07/2020	2030 On 05-November-20	8,86	Call	Bond Future	1180	1	1	1	14,160.00
08/07/2020	2030 On 05-November-20	9,86	Call	Bond Future	3175	3	3	3	0.00
08/07/2020	2030 On 05-November-20	9,23	Call	Bond Future	1761	2	2	2	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	2030 On 05-November-20	10,47	Call	Bond Future	5011	5	5	5	0.00
08/07/2020	2030 On 05-November-20	8,36	Call	Bond Future	650	1	1	1	14,160.00
08/07/2020	2030 On 05-November-20	8,53	Call	Bond Future	804	1	1	1	15,646.00
08/07/2020	2030 On 05-November-20	9,03	Call	Bond Future	1421	1	1	1	15,646.00
08/07/2020	2030 On 05-November-20	10,37	Call	Bond Future	4678	5	5	5	0.00
08/07/2020	2030 On 05-November-20	9,40	Call	Bond Future	2094	2	2	2	0.00
08/07/2020	2030 On 05-November-20	9,40	Put	Bond Future	5314	5	5	5	0.00
08/07/2020	2030 On 05-November-20	9,03	Put	Bond Future	6797	7	7	7	0.00
08/07/2020	2030 On 05-November-20	8,86	Put	Bond Future	7568	7	8	7	0.00
08/07/2020	2030 On 05-November-20	10,47	Put	Bond Future	2352	2	2	2	3,000.00
08/07/2020	2030 On 05-November-20	8,53	Put	Bond Future	9199	9	9	9	0.00
08/07/2020	2030 On 05-November-20	10,37	Put	Bond Future	2547	3	3	3	15,646.00
08/07/2020	2030 On 05-November-20	9,38	Put	Bond Future	5388	5	5	5	0.00
08/07/2020	2030 On 05-November-20	8,73	Put	Bond Future	8191	8	8	8	0.00
08/07/2020	2030 On 05-November-20	9,23	Put	Bond Future	5964	6	6	6	0.00
08/07/2020	2030 On 05-November-20	8,36	Put	Bond Future	10100	10	10	10	0.00
08/07/2020	2030 On 05-November-20	9,86	Put	Bond Future	3805	4	4	4	14,160.00
08/07/2020	2030 On 05-November-20	10,06	Put	Bond Future	3259	3	3	3	1,000.00
08/07/2020	2030 On 05-November-20	9,39	Put	Bond Future	5351	5	5	5	0.00
08/07/2020	2030 On 05-November-20	8,10	Put	Bond Future	11553	11	12	11	0.00
08/07/2020	2030 On 05-November-20	9,04	Put	Bond Future	6753	7	7	7	0.00
08/07/2020	2030 On 05-November-20	9,61	Put	Bond Future	4581	4	5	4	3,000.00
08/07/2020	2030 On 05-November-20	8,34	Put	Bond Future	10209	10	10	10	0.00
08/07/2020	2030 On 05-November-20	8,85	Put	Bond Future	7615	7	8	7	0.00
08/07/2020	2030 On 04-February-21			Bond Future	10.19	87.6456	87.5100	87.6456	0.00
08/07/2020	2030 On 04-February-21	8,37	Call	Bond Future	1047	1	1	1	1,000.00
08/07/2020	2030 On 04-February-21	9,17	Call	Bond Future	2077	2	2	2	0.00
08/07/2020	2030 On 04-February-21	9,12	Call	Bond Future	1998	2	2	2	1,000.00
08/07/2020	2030 On 04-February-21	8,36	Call	Bond Future	1037	1	1	1	800.00
08/07/2020	2030 On 04-February-21	9,16	Call	Bond Future	2061	2	2	2	0.00
08/07/2020	2030 On 04-February-21	9,15	Call	Bond Future	2045	2	2	2	0.00
08/07/2020	2030 On 04-February-21	8,86	Call	Bond Future	1617	2	2	2	800.00
08/07/2020	2030 On 04-February-21	10,20	Call	Bond Future	4357	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
08/07/2020	2030 On 04-February-21	10,20	Put	Bond Future	4304	4	4	4	1,800.00
08/07/2020	2030 On 04-February-21	8,86	Put	Bond Future	9054	9	9	9	0.00
08/07/2020	2030 On 04-February-21	9,12	Put	Bond Future	7917	8	8	8	0.00
08/07/2020	2030 On 04-February-21	8,36	Put	Bond Future	11481	11	11	11	0.00
08/07/2020	2030 On 04-February-21	9,16	Put	Bond Future	7751	8	8	8	0.00
08/07/2020	2030 On 04-February-21	9,15	Put	Bond Future	7792	8	8	8	0.00
08/07/2020	2030 On 04-February-21	9,17	Put	Bond Future	7709	8	8	8	0.00
08/07/2020	2030 On 04-February-21	8,37	Put	Bond Future	11429	11	11	11	0.00
08/07/2020	2030 On 06-May-21			Bond Future	10.42	88.6875	88.5497	88.6875	0.00
08/07/2020	2030 On 06-May-21	10,74	Call	Bond Future	5408	6	5	6	0.00
08/07/2020	2030 On 06-May-21	9,15	Call	Bond Future	1870	2	2	2	0.00
08/07/2020	2030 On 06-May-21	11,69	Call	Bond Future	8420	8	8	8	0.00
08/07/2020	2030 On 06-May-21	7,97	Call	Bond Future	670	1	1	1	700.00
08/07/2020	2030 On 06-May-21	9,92	Call	Bond Future	3292	3	3	3	0.00
08/07/2020	2030 On 06-May-21	10,04	Call	Bond Future	3570	4	4	4	0.00
08/07/2020	2030 On 06-May-21	11,70	Call	Bond Future	8451	8	8	8	0.00
08/07/2020	2030 On 06-May-21	11,71	Call	Bond Future	8483	8	8	8	0.00
08/07/2020	2030 On 06-May-21	9,22	Call	Bond Future	1971	2	2	2	0.00
08/07/2020	2030 On 06-May-21	9,22	Put	Bond Future	8405	8	8	8	700.00
08/07/2020	2030 On 06-May-21	11,71	Put	Bond Future	2172	2	2	2	0.00
08/07/2020	2030 On 06-May-21	7,97	Put	Bond Future	14497	14	14	14	0.00
08/07/2020	2030 On 06-May-21	9,92	Put	Bond Future	5891	6	6	6	700.00
08/07/2020	2030 On 06-May-21	9,15	Put	Bond Future	8698	9	9	9	0.00
08/07/2020	2030 On 06-May-21	11,69	Put	Bond Future	2202	2	2	2	0.00
08/07/2020	2030 On 06-May-21	11,70	Put	Bond Future	2187	2	2	2	0.00
08/07/2020	2030 On 06-May-21	10,04	Put	Bond Future	5532	5	6	5	0.00
08/07/2020	2030 On 06-May-21	10,74	Put	Bond Future	3773	4	4	4	0.00
08/07/2020	2032 On 06-August-20			Bond Future	10.67	87.1463	87.1026	87.1463	107,219.00
08/07/2020	2032 On 06-August-20	9,91	Call	Bond Future	277	0	0	0	0.00
08/07/2020	2032 On 06-August-20	9,45	Call	Bond Future	58	0	0	0	0.00
08/07/2020	2032 On 06-August-20	9,46	Call	Bond Future	60	0	0	0	0.00
08/07/2020	2032 On 06-August-20	8,79	Call	Bond Future	3	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	2032 On 06-August-20	9,29	Call	Bond Future	31	0	0	0	800.00
08/07/2020	2032 On 06-August-20	9,47	Call	Bond Future	62	0	0	0	0.00
08/07/2020	2032 On 06-August-20	9,47	Put	Bond Future	7469	7	7	7	0.00
08/07/2020	2032 On 06-August-20	9,45	Put	Bond Future	7596	8	8	8	0.00
08/07/2020	2032 On 06-August-20	8,79	Put	Bond Future	12018	12	12	12	0.00
08/07/2020	2032 On 06-August-20	9,29	Put	Bond Future	8628	9	9	9	0.00
08/07/2020	2032 On 06-August-20	9,46	Put	Bond Future	7532	7	8	7	0.00
08/07/2020	2032 On 06-August-20	9,91	Put	Bond Future	4861	5	5	5	800.00
08/07/2020	2032 On 05-November-20			Bond Future	10.90	83.9210	83.8756	83.9210	0.00
08/07/2020	2032 On 05-November-20	9,76	Call	Bond Future	1411	1	1	1	0.00
08/07/2020	2032 On 05-November-20	10,99	Call	Bond Future	4166	4	4	4	0.00
08/07/2020	2032 On 05-November-20	11,08	Call	Bond Future	4437	5	4	5	0.00
08/07/2020	2032 On 05-November-20	9,11	Call	Bond Future	686	1	1	1	3,000.00
08/07/2020	2032 On 05-November-20	9,61	Call	Bond Future	1208	1	1	1	3,000.00
08/07/2020	2032 On 05-November-20	9,44	Call	Bond Future	1006	1	1	1	1,000.00
08/07/2020	2032 On 05-November-20	9,77	Call	Bond Future	1426	1	1	1	0.00
08/07/2020	2032 On 05-November-20	8,94	Call	Bond Future	556	0	1	0	1,000.00
08/07/2020	2032 On 05-November-20	9,75	Call	Bond Future	1397	1	1	1	0.00
08/07/2020	2032 On 05-November-20	9,75	Put	Bond Future	8252	8	8	8	0.00
08/07/2020	2032 On 05-November-20	9,11	Put	Bond Future	11707	12	12	12	0.00
08/07/2020	2032 On 05-November-20	8,94	Put	Bond Future	12727	13	13	13	0.00
08/07/2020	2032 On 05-November-20	11,08	Put	Bond Future	3410	3	3	3	1,000.00
08/07/2020	2032 On 05-November-20	9,77	Put	Bond Future	8155	8	8	8	0.00
08/07/2020	2032 On 05-November-20	9,44	Put	Bond Future	9846	10	10	10	0.00
08/07/2020	2032 On 05-November-20	9,61	Put	Bond Future	8953	9	9	9	0.00
08/07/2020	2032 On 05-November-20	9,76	Put	Bond Future	8204	8	8	8	0.00
08/07/2020	2032 On 05-November-20	10,99	Put	Bond Future	3642	4	4	4	3,000.00
08/07/2020	2032 On 04-February-21			Bond Future	11.13	84.8974	84.8502	84.8974	0.00
08/07/2020	2032 On 04-February-21	8,79	Call	Bond Future	841	1	1	1	800.00
08/07/2020	2032 On 04-February-21	9,61	Call	Bond Future	1717	2	2	2	0.00
08/07/2020	2032 On 04-February-21	9,29	Call	Bond Future	1320	1	1	1	800.00
08/07/2020	2032 On 04-February-21	9,63	Call	Bond Future	1744	2	2	2	0.00
08/07/2020	2032 On 04-February-21	10,82	Call	Bond Future	4103	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
08/07/2020	2032 On 04-February-21	9,62	Call	Bond Future	1731	2	2	2	0.00
08/07/2020	2032 On 04-February-21	9,62	Put	Bond Future	10613	10	11	10	0.00
08/07/2020	2032 On 04-February-21	9,63	Put	Bond Future	10564	10	11	10	0.00
08/07/2020	2032 On 04-February-21	9,29	Put	Bond Future	12320	12	12	12	0.00
08/07/2020	2032 On 04-February-21	10,82	Put	Bond Future	5816	6	6	6	800.00
08/07/2020	2032 On 04-February-21	9,61	Put	Bond Future	10662	11	11	11	0.00
08/07/2020	2032 On 04-February-21	8,79	Put	Bond Future	15179	15	15	15	0.00
08/07/2020	2032 On 06-May-21			Bond Future	11.37	81.7593	81.7110	81.7593	0.00
08/07/2020	2032 On 06-May-21	12,11	Call	Bond Future	7368	7	7	7	0.00
08/07/2020	2032 On 06-May-21	12,12	Call	Bond Future	7401	7	7	7	0.00
08/07/2020	2032 On 06-May-21	12,10	Call	Bond Future	7335	7	7	7	0.00
08/07/2020	2032 On 06-May-21	12,10	Put	Bond Future	3563	3	4	3	0.00
08/07/2020	2032 On 06-May-21	12,11	Put	Bond Future	3547	3	4	3	0.00
08/07/2020	2032 On 06-May-21	12,12	Put	Bond Future	3530	3	4	3	0.00
08/07/2020	2033 On 06-August-20			Bond Future	92.39	92.6743	92.3865	92.6743	12,378.00
08/07/2020	2033 On 05-November-20			Bond Future	92.19	92.4775	92.1853	92.4775	0.00
08/07/2020	2033 On 04-February-21			Bond Future	93.28	93.5743	93.2773	93.5743	0.00
08/07/2020	2033 On 06-May-21			Bond Future	93.19	93.4927	93.1915	93.4927	0.00
08/07/2020	2037 On 06-August-20			Bond Future	11.65	77.4929	77.4211	77.4929	103,193.00
08/07/2020	2037 On 06-August-20	9,87	Call	Bond Future	10	0	0	0	0.00
08/07/2020	2037 On 06-August-20	9,86	Call	Bond Future	9	0	0	0	0.00
08/07/2020	2037 On 06-August-20	9,88	Call	Bond Future	10	0	0	0	0.00
08/07/2020	2037 On 06-August-20	9,86	Put	Bond Future	11893	12	12	12	0.00
08/07/2020	2037 On 06-August-20	9,87	Put	Bond Future	11820	12	12	12	0.00
08/07/2020	2037 On 06-August-20	9,88	Put	Bond Future	11746	12	12	12	0.00
08/07/2020	2037 On 05-November-20			Bond Future	11.88	78.3108	78.2371	78.3108	276.00
08/07/2020	2037 On 05-November-20	10,17	Call	Bond Future	938	1	1	1	0.00
08/07/2020	2037 On 05-November-20	10,19	Call	Bond Future	959	1	1	1	0.00
08/07/2020	2037 On 05-November-20	10,18	Call	Bond Future	948	1	1	1	0.00
08/07/2020	2037 On 05-November-20	10,17	Put	Bond Future	11895	12	12	12	0.00
08/07/2020	2037 On 05-November-20	10,19	Put	Bond Future	11774	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	2037 On 05-November-20	10,18	Put	Bond Future	11834	12	12	12	0.00
08/07/2020	2037 On 04-February-21			Bond Future	12.12	74.9662	74.8905	74.9662	0.00
08/07/2020	2037 On 04-February-21	11,97	Call	Bond Future	5013	5	5	5	300.00
08/07/2020	2037 On 04-February-21	9,65	Call	Bond Future	952	1	1	1	72.00
08/07/2020	2037 On 04-February-21	13,73	Call	Bond Future	10501	10	11	10	0.00
08/07/2020	2037 On 04-February-21	10,85	Call	Bond Future	2456	2	2	2	0.00
08/07/2020	2037 On 04-February-21	10,35	Call	Bond Future	1708	2	2	2	0.00
08/07/2020	2037 On 04-February-21	10,27	Call	Bond Future	1605	1	2	1	0.00
08/07/2020	2037 On 04-February-21	11,90	Call	Bond Future	4824	5	5	5	0.00
08/07/2020	2037 On 04-February-21	10,28	Call	Bond Future	1618	1	2	1	0.00
08/07/2020	2037 On 04-February-21	10,48	Call	Bond Future	1885	2	2	2	240.00
08/07/2020	2037 On 04-February-21	10,29	Call	Bond Future	1631	1	2	1	0.00
08/07/2020	2037 On 04-February-21	10,29	Put	Bond Future	13053	13	13	13	0.00
08/07/2020	2037 On 04-February-21	11,90	Put	Bond Future	6075	6	6	6	240.00
08/07/2020	2037 On 04-February-21	10,48	Put	Bond Future	12003	12	12	12	0.00
08/07/2020	2037 On 04-February-21	10,27	Put	Bond Future	13167	13	13	13	0.00
08/07/2020	2037 On 04-February-21	13,73	Put	Bond Future	2289	2	2	2	300.00
08/07/2020	2037 On 04-February-21	10,85	Put	Bond Future	10118	10	10	10	72.00
08/07/2020	2037 On 04-February-21	10,35	Put	Bond Future	12715	12	13	12	72.00
08/07/2020	2037 On 04-February-21	10,28	Put	Bond Future	13110	13	13	13	0.00
08/07/2020	2037 On 04-February-21	9,65	Put	Bond Future	16996	17	17	17	0.00
08/07/2020	2037 On 04-February-21	11,97	Put	Bond Future	5864	6	6	6	0.00
08/07/2020	2037 On 06-May-21			Bond Future	12.37	75.8579	75.7807	75.8579	0.00
08/07/2020	2037 On 06-May-21	12,42	Call	Bond Future	5777	6	6	6	0.00
08/07/2020	2037 On 06-May-21	12,43	Call	Bond Future	5805	6	6	6	0.00
08/07/2020	2037 On 06-May-21	12,44	Call	Bond Future	5833	6	6	6	0.00
08/07/2020	2037 On 06-May-21	12,43	Put	Bond Future	5471	5	5	5	0.00
08/07/2020	2037 On 06-May-21	12,44	Put	Bond Future	5445	5	5	5	0.00
08/07/2020	2037 On 06-May-21	12,42	Put	Bond Future	5497	5	5	5	0.00
08/07/2020	2038 On 06-August-20			Bond Future	103.35	103.6112	103.3543	103.6112	10,748.00
08/07/2020	2038 On 05-November-20			Bond Future	104.47	104.7296	104.4685	104.7296	0.00
08/07/2020	2038 On 04-February-21			Bond Future	104.01	104.2778	104.0121	104.2778	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
08/07/2020	2038 On 06-May-21			Bond Future	105.27	105.5404	105.2708	105.5404	0.00
08/07/2020	2040 On 06-August-20			Bond Future	11.86	78.8348	78.7287	78.8348	56,510.00
08/07/2020	2040 On 06-August-20	10,02	Call	Bond Future	8	0	0	0	0.00
08/07/2020	2040 On 06-August-20	10,03	Call	Bond Future	8	0	0	0	0.00
08/07/2020	2040 On 06-August-20	10,04	Call	Bond Future	9	0	0	0	0.00
08/07/2020	2040 On 06-August-20	10,85	Call	Bond Future	187	0	0	0	0.00
08/07/2020	2040 On 06-August-20	11,26	Call	Bond Future	614	1	1	1	0.00
08/07/2020	2040 On 06-August-20	9,57	Call	Bond Future	1	0	0	0	800.00
08/07/2020	2040 On 06-August-20	10,07	Call	Bond Future	10	0	0	0	800.00
08/07/2020	2040 On 06-August-20	10,79	Call	Bond Future	153	0	0	0	0.00
08/07/2020	2040 On 06-August-20	10,07	Put	Bond Future	12512	12	13	12	0.00
08/07/2020	2040 On 06-August-20	9,57	Put	Bond Future	16568	16	17	16	0.00
08/07/2020	2040 On 06-August-20	10,79	Put	Bond Future	7266	7	7	7	800.00
08/07/2020	2040 On 06-August-20	10,03	Put	Bond Future	12825	13	13	13	0.00
08/07/2020	2040 On 06-August-20	10,85	Put	Bond Future	6874	7	7	7	12,496.00
08/07/2020	2040 On 06-August-20	11,26	Put	Bond Future	4480	4	4	4	517.00
08/07/2020	2040 On 06-August-20	10,02	Put	Bond Future	12904	13	13	13	0.00
08/07/2020	2040 On 06-August-20	10,04	Put	Bond Future	12747	13	13	13	0.00
08/07/2020	2040 On 05-November-20			Bond Future	12.09	79.6668	79.5584	79.6668	0.00
08/07/2020	2040 On 05-November-20	9,73	Call	Bond Future	427	0	0	0	2,000.00
08/07/2020	2040 On 05-November-20	9,50	Call	Bond Future	310	0	0	0	2,000.00
08/07/2020	2040 On 05-November-20	10,00	Call	Bond Future	607	1	1	1	2,230.00
08/07/2020	2040 On 05-November-20	10,30	Call	Bond Future	871	1	1	1	0.00
08/07/2020	2040 On 05-November-20	10,23	Call	Bond Future	803	1	1	1	2,000.00
08/07/2020	2040 On 05-November-20	11,00	Call	Bond Future	1801	2	2	2	2,230.00
08/07/2020	2040 On 05-November-20	11,70	Call	Bond Future	3408	3	3	3	0.00
08/07/2020	2040 On 05-November-20	10,31	Call	Bond Future	881	1	1	1	0.00
08/07/2020	2040 On 05-November-20	11,50	Call	Bond Future	2894	3	3	3	0.00
08/07/2020	2040 On 05-November-20	10,32	Call	Bond Future	891	1	1	1	0.00
08/07/2020	2040 On 05-November-20	11,50	Put	Bond Future	6594	6	7	6	2,000.00
08/07/2020	2040 On 05-November-20	10,31	Put	Bond Future	12922	13	13	13	0.00
08/07/2020	2040 On 05-November-20	10,32	Put	Bond Future	12857	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	2040 On 05-November-20	9,50	Put	Bond Future	18841	19	19	19	0.00
08/07/2020	2040 On 05-November-20	10,00	Put	Bond Future	15049	15	15	15	0.00
08/07/2020	2040 On 05-November-20	11,70	Put	Bond Future	5830	6	6	6	2,000.00
08/07/2020	2040 On 05-November-20	11,00	Put	Bond Future	8847	9	9	9	0.00
08/07/2020	2040 On 05-November-20	10,23	Put	Bond Future	13454	13	13	13	0.00
08/07/2020	2040 On 05-November-20	10,30	Put	Bond Future	12988	13	13	13	0.00
08/07/2020	2040 On 05-November-20	9,73	Put	Bond Future	17042	17	17	17	0.00
08/07/2020	2040 On 04-February-21			Bond Future	12.33	76.0877	75.9769	76.0877	0.00
08/07/2020	2040 On 04-February-21	10,07	Call	Bond Future	1172	1	1	1	800.00
08/07/2020	2040 On 04-February-21	11,74	Call	Bond Future	4035	4	4	4	0.00
08/07/2020	2040 On 04-February-21	10,41	Call	Bond Future	1562	1	2	1	0.00
08/07/2020	2040 On 04-February-21	9,49	Call	Bond Future	678	1	1	1	500.00
08/07/2020	2040 On 04-February-21	9,57	Call	Bond Future	735	1	1	1	800.00
08/07/2020	2040 On 04-February-21	10,42	Call	Bond Future	1575	1	2	1	0.00
08/07/2020	2040 On 04-February-21	10,24	Call	Bond Future	1357	1	1	1	500.00
08/07/2020	2040 On 04-February-21	11,57	Call	Bond Future	3615	4	4	4	0.00
08/07/2020	2040 On 04-February-21	10,40	Call	Bond Future	1549	1	2	1	0.00
08/07/2020	2040 On 04-February-21	10,40	Put	Bond Future	14295	14	14	14	0.00
08/07/2020	2040 On 04-February-21	11,57	Put	Bond Future	8272	8	8	8	500.00
08/07/2020	2040 On 04-February-21	10,24	Put	Bond Future	15310	15	15	15	0.00
08/07/2020	2040 On 04-February-21	9,49	Put	Bond Future	20646	20	21	20	0.00
08/07/2020	2040 On 04-February-21	9,57	Put	Bond Future	20031	20	20	20	0.00
08/07/2020	2040 On 04-February-21	10,07	Put	Bond Future	16435	16	16	16	0.00
08/07/2020	2040 On 04-February-21	10,42	Put	Bond Future	14172	14	14	14	0.00
08/07/2020	2040 On 04-February-21	10,41	Put	Bond Future	14234	14	14	14	0.00
08/07/2020	2040 On 04-February-21	11,74	Put	Bond Future	7615	8	8	8	800.00
08/07/2020	2040 On 06-May-21			Bond Future	12.58	76.9928	76.8801	76.9928	0.00
08/07/2020	2040 On 06-May-21	12,43	Call	Bond Future	5451	6	5	6	0.00
08/07/2020	2040 On 06-May-21	12,44	Call	Bond Future	5478	6	5	6	0.00
08/07/2020	2040 On 06-May-21	12,42	Call	Bond Future	5423	6	5	6	0.00
08/07/2020	2040 On 06-May-21	12,42	Put	Bond Future	6344	6	6	6	0.00
08/07/2020	2040 On 06-May-21	12,43	Put	Bond Future	6314	6	6	6	0.00
08/07/2020	2040 On 06-May-21	12,44	Put	Bond Future	6285	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
08/07/2020	2044 On 06-August-20			Bond Future	11.98	75.1847	75.0795	75.1847	75,383.00
08/07/2020	2044 On 06-August-20	9,86	Call	Bond Future	2	0	0	0	0.00
08/07/2020	2044 On 06-August-20	9,36	Call	Bond Future	0	0	0	0	602.00
08/07/2020	2044 On 06-August-20	9,88	Call	Bond Future	2	0	0	0	0.00
08/07/2020	2044 On 06-August-20	9,98	Call	Bond Future	4	0	0	0	602.00
08/07/2020	2044 On 06-August-20	9,01	Call	Bond Future	0	0	0	0	140.00
08/07/2020	2044 On 06-August-20	9,66	Call	Bond Future	1	0	0	0	140.00
08/07/2020	2044 On 06-August-20	10,93	Call	Bond Future	167	0	0	0	0.00
08/07/2020	2044 On 06-August-20	9,87	Call	Bond Future	2	0	0	0	0.00
08/07/2020	2044 On 06-August-20	11,09	Call	Bond Future	272	0	0	0	0.00
08/07/2020	2044 On 06-August-20	9,01	Put	Bond Future	22679	23	23	23	0.00
08/07/2020	2044 On 06-August-20	9,66	Put	Bond Future	16809	17	17	17	0.00
08/07/2020	2044 On 06-August-20	9,88	Put	Bond Future	14954	15	15	15	0.00
08/07/2020	2044 On 06-August-20	9,87	Put	Bond Future	15037	15	15	15	0.00
08/07/2020	2044 On 06-August-20	10,93	Put	Bond Future	7062	7	7	7	140.00
08/07/2020	2044 On 06-August-20	11,09	Put	Bond Future	6047	6	6	6	602.00
08/07/2020	2044 On 06-August-20	9,98	Put	Bond Future	14132	14	14	14	0.00
08/07/2020	2044 On 06-August-20	9,86	Put	Bond Future	15120	15	15	15	0.00
08/07/2020	2044 On 06-August-20	9,36	Put	Bond Future	19444	19	19	19	0.00
08/07/2020	2044 On 05-November-20			Bond Future	12.21	75.9782	75.8708	75.9782	0.00
08/07/2020	2044 On 05-November-20	9,72	Call	Bond Future	369	0	0	0	1,815.00
08/07/2020	2044 On 05-November-20	9,96	Call	Bond Future	511	0	1	0	0.00
08/07/2020	2044 On 05-November-20	11,38	Call	Bond Future	2340	2	2	2	0.00
08/07/2020	2044 On 05-November-20	10,34	Call	Bond Future	817	1	1	1	0.00
08/07/2020	2044 On 05-November-20	10,36	Call	Bond Future	837	1	1	1	0.00
08/07/2020	2044 On 05-November-20	11,43	Call	Bond Future	2450	3	2	3	0.00
08/07/2020	2044 On 05-November-20	9,97	Call	Bond Future	518	0	1	0	568.00
08/07/2020	2044 On 05-November-20	10,04	Call	Bond Future	567	0	1	0	525.00
08/07/2020	2044 On 05-November-20	9,34	Call	Bond Future	210	0	0	0	525.00
08/07/2020	2044 On 05-November-20	11,17	Call	Bond Future	1925	2	2	2	0.00
08/07/2020	2044 On 05-November-20	8,87	Call	Bond Future	96	0	0	0	1,815.00
08/07/2020	2044 On 05-November-20	10,02	Call	Bond Future	552	0	1	0	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
08/07/2020	2044 On 05-November-20	10,35	Call	Bond Future	827	1	1	1	0.00
08/07/2020	2044 On 05-November-20	11,06	Call	Bond Future	1740	2	2	2	0.00
08/07/2020	2044 On 05-November-20	9,29	Call	Bond Future	194	0	0	0	568.00
08/07/2020	2044 On 05-November-20	10,36	Put	Bond Future	13312	13	13	13	0.00
08/07/2020	2044 On 05-November-20	10,04	Put	Bond Future	15567	15	16	15	0.00
08/07/2020	2044 On 05-November-20	11,17	Put	Bond Future	8521	8	9	8	1,815.00
08/07/2020	2044 On 05-November-20	11,43	Put	Bond Future	7301	7	7	7	1,815.00
08/07/2020	2044 On 05-November-20	8,87	Put	Bond Future	25454	25	25	25	0.00
08/07/2020	2044 On 05-November-20	10,35	Put	Bond Future	13379	13	13	13	0.00
08/07/2020	2044 On 05-November-20	10,02	Put	Bond Future	15714	16	16	16	0.00
08/07/2020	2044 On 05-November-20	9,34	Put	Bond Future	21181	21	21	21	0.00
08/07/2020	2044 On 05-November-20	9,29	Put	Bond Future	21617	21	22	21	0.00
08/07/2020	2044 On 05-November-20	9,96	Put	Bond Future	16162	16	16	16	0.00
08/07/2020	2044 On 05-November-20	9,72	Put	Bond Future	18020	18	18	18	0.00
08/07/2020	2044 On 05-November-20	11,06	Put	Bond Future	9094	9	9	9	525.00
08/07/2020	2044 On 05-November-20	10,34	Put	Bond Future	13447	13	13	13	0.00
08/07/2020	2044 On 05-November-20	11,38	Put	Bond Future	7522	7	8	7	568.00
08/07/2020	2044 On 05-November-20	9,97	Put	Bond Future	16087	16	16	16	0.00
08/07/2020	2044 On 04-February-21			Bond Future	12.45	72.4814	72.3716	72.4814	0.00
08/07/2020	2044 On 04-February-21	10,35	Call	Bond Future	1373	1	1	1	0.00
08/07/2020	2044 On 04-February-21	10,37	Call	Bond Future	1396	1	1	1	0.00
08/07/2020	2044 On 04-February-21	10,29	Call	Bond Future	1305	1	1	1	0.00
08/07/2020	2044 On 04-February-21	9,66	Call	Bond Future	727	1	1	1	405.00
08/07/2020	2044 On 04-February-21	10,36	Call	Bond Future	1385	1	1	1	0.00
08/07/2020	2044 On 04-February-21	10,04	Call	Bond Future	1046	1	1	1	0.00
08/07/2020	2044 On 04-February-21	10,84	Call	Bond Future	2026	2	2	2	0.00
08/07/2020	2044 On 04-February-21	10,36	Put	Bond Future	15211	15	15	15	0.00
08/07/2020	2044 On 04-February-21	10,29	Put	Bond Future	15672	15	16	15	405.00
08/07/2020	2044 On 04-February-21	9,66	Put	Bond Future	20226	20	20	20	0.00
08/07/2020	2044 On 04-February-21	10,84	Put	Bond Future	12291	12	12	12	405.00
08/07/2020	2044 On 04-February-21	10,35	Put	Bond Future	15276	15	15	15	0.00
08/07/2020	2044 On 04-February-21	10,04	Put	Bond Future	17391	17	17	17	0.00
08/07/2020	2044 On 04-February-21	10,37	Put	Bond Future	15146	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
08/07/2020	2044 On 06-May-21			Bond Future	12.69	73.3436	73.2320	73.3436	0.00
08/07/2020	2044 On 06-May-21	12,45	Call	Bond Future	5143	5	5	5	0.00
08/07/2020	2044 On 06-May-21	12,44	Call	Bond Future	5116	5	5	5	0.00
08/07/2020	2044 On 06-May-21	12,43	Call	Bond Future	5089	5	5	5	0.00
08/07/2020	2044 On 06-May-21	12,44	Put	Bond Future	6517	7	7	7	0.00
08/07/2020	2044 On 06-May-21	12,43	Put	Bond Future	6547	7	7	7	0.00
08/07/2020	2044 On 06-May-21	12,45	Put	Bond Future	6487	7	6	7	0.00
08/07/2020	2046 On 06-August-20			Bond Future	92.52	93.6508	92.5227	93.6508	16,357.00
08/07/2020	2046 On 05-November-20			Bond Future	91.76	92.8970	91.7554	92.8970	0.00
08/07/2020	2046 On 04-February-21			Bond Future	92.84	93.9991	92.8427	93.9991	0.00
08/07/2020	2046 On 06-May-21			Bond Future	92.18	93.3497	92.1786	93.3497	0.00
08/07/2020	2050 On 06-August-20			Bond Future	93.86	92.8785	93.8608	92.8785	17,165.00
08/07/2020	2050 On 05-November-20			Bond Future	94.87	93.8809	94.8724	93.8809	0.00
08/07/2020	2050 On 04-February-21			Bond Future	94.11	93.1068	94.1086	93.1068	0.00
08/07/2020	2050 On 06-May-21			Bond Future	95.25	94.2342	95.2476	94.2342	0.00
08/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	AL37 On 06-August-20			Index Future	721.25	721.6790	721.2480	721.6790	0.00
08/07/2020	AL37 On 05-November-20			Index Future	728.93	729.3640	728.9250	729.3640	0.00
08/07/2020	AL37 On 04-February-21			Index Future	737.38	737.8290	737.3820	737.8290	0.00
08/07/2020	AL37 On 06-May-21			Index Future	746.13	746.5800	746.1260	746.5800	0.00
08/07/2020	AL7T On 06-August-20			Index Future	782.13	783.1520	782.1280	783.1520	0.00
08/07/2020	AL7T On 05-November-20			Index Future	790.45	791.4920	790.4530	791.4920	0.00
08/07/2020	AL7T On 04-February-21			Index Future	799.62	800.6780	799.6240	800.6780	0.00
08/07/2020	AL7T On 06-May-21			Index Future	809.11	810.1750	809.1060	810.1750	0.00
08/07/2020	ALBI On 06-August-20			Index Future	685.04	685.7020	685.0440	685.7020	213.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	ALBI On 05-November-20			Index Future	692.34	693.0040	692.3350	693.0040	0.00
08/07/2020	ALBI On 04-February-21			Index Future	700.37	701.0480	700.3680	701.0480	0.00
08/07/2020	ALBI On 06-May-21			Index Future	708.67	709.3620	708.6730	709.3620	0.00
08/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2020	ES33 On 06-August-20			Bond Future	12.38	71.8066	71.7784	71.8066	350.00
08/07/2020	ES33 On 05-November-20			Bond Future	12.67	68.7898	68.7603	68.7898	0.00
08/07/2020	ES33 On 04-February-21			Bond Future	12.96	69.5900	69.5592	69.5900	0.00
08/07/2020	ES33 On 06-May-21			Bond Future	13.26	66.6395	66.6078	66.6395	0.00
08/07/2020	ES42 On 06-August-20			Bond Future	12.75	71.4220	71.4434	71.4220	4,919.00
08/07/2020	ES42 On 05-November-20			Bond Future	13.03	67.9175	67.9381	67.9175	0.00
08/07/2020	ES42 On 04-February-21			Bond Future	13.30	68.7085	68.7283	68.7085	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
08/07/2020	ES42 On 06-May-21			Bond Future	13.59	65.2662	65.2858	65.2662	0.00
08/07/2020	GOVI On 06-August-20			GOVI	677.05	677.7580	677.0500	677.7580	1,022.00
08/07/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 06-August-20	728,13	Put	GOVI	510800	50	51	50	0.00
08/07/2020	GOVI On 06-August-20	728,12	Put	GOVI	510700	50	51	50	0.00
08/07/2020	GOVI On 06-August-20	728,14	Put	GOVI	510900	50	51	50	0.00
08/07/2020	GOVI On 05-November-20			GOVI	684.26	684.9760	684.2560	684.9760	0.00
08/07/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 05-November-20	737,84	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 05-November-20	737,85	Put	GOVI	535940	53	54	53	0.00
08/07/2020	GOVI On 05-November-20	737,83	Put	GOVI	535740	53	54	53	0.00
08/07/2020	GOVI On 05-November-20	737,84	Put	GOVI	535840	53	54	53	0.00
08/07/2020	GOVI On 04-February-21			GOVI	692.20	692.9260	692.1950	692.9260	0.00
08/07/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 04-February-21	750,94	Put	GOVI	587450	58	59	58	0.00
08/07/2020	GOVI On 04-February-21	750,95	Put	GOVI	587550	58	59	58	0.00
08/07/2020	GOVI On 04-February-21	750,96	Put	GOVI	587650	58	59	58	0.00
08/07/2020	GOVI On 06-May-21			GOVI	700.40	701.1440	700.4030	701.1440	0.00
08/07/2020	GOVI On 06-May-21	678,67	Call	GOVI	217330	22	22	22	0.00
08/07/2020	GOVI On 06-May-21	678,69	Call	GOVI	217130	22	22	22	0.00
08/07/2020	GOVI On 06-May-21	678,68	Call	GOVI	217230	22	22	22	0.00
08/07/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
08/07/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
08/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2020	IGOV On 06-August-20			Index Future	249.73	249.9470	249.7260	249.9470	1,207.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	IGOV On 05-November-20			Index Future	252.45	252.6700	252.4460	252.6700	47.00
08/07/2020	IGOV On 04-February-21			Index Future	255.44	255.6640	255.4360	255.6640	0.00
08/07/2020	IGOV On 06-May-21			Index Future	258.53	258.7570	258.5260	258.7570	0.00
08/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
08/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0300	94.0400	94.0300	0.00
08/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.2700	92.2900	92.2700	0.00
08/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.47	90.4300	90.4700	90.4300	0.00
08/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4000	89.4600	89.4000	0.00
08/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.78	90.7000	90.7800	90.7000	51.00
08/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.25	90.1500	90.2500	90.1500	0.00
08/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.42	90.2900	90.4200	90.2900	0.00
08/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.62	93.4800	93.6200	93.4800	0.00
08/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.19	94.0400	94.1900	94.0400	0.00
08/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.67	86.5200	86.6700	86.5200	0.00
08/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.30	92.1300	92.3000	92.1300	0.00
08/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/07/2020	IS10 On 17-December-25			Interest Rate Swap	81.42	81.0400	81.4200	81.0400	0.00
08/07/2020	IS10 On 16-March-26			Interest Rate Swap	78.09	77.6700	78.0900	77.6700	0.00
08/07/2020	IS10 On 15-June-26			Interest Rate Swap	76.65	76.1900	76.6500	76.1900	0.00
08/07/2020	IS10 On 21-September-26			Interest Rate Swap	78.82	78.3400	78.8200	78.3400	0.00
08/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.99	82.5100	82.9900	82.5100	0.00
08/07/2020	IS10 On 15-March-27			Interest Rate Swap	81.68	81.1900	81.6800	81.1900	0.00
08/07/2020	IS10 On 21-June-27			Interest Rate Swap	83.90	83.4000	83.9000	83.4000	0.00
08/07/2020	IS10 On 20-September-27			Interest Rate Swap	89.81	89.2800	89.8100	89.2800	0.00
08/07/2020	IS10 On 20-December-27			Interest Rate Swap	90.32	89.7400	90.3200	89.7400	0.00
08/07/2020	IS10 On 22-March-28			Interest Rate Swap	83.50	82.8600	83.5000	82.8600	0.00
08/07/2020	IS10 On 20-June-28			Interest Rate Swap	91.39	90.7300	91.3900	90.7300	0.00
08/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/07/2020	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
08/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1400	96.1350	96.1400	0.00
08/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.68	96.3400	96.3250	96.3400	0.00
08/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.67	96.3500	96.3300	96.3500	0.00
08/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.55	96.4900	96.4550	96.4900	0.00
08/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.55	96.5100	96.4550	96.5100	0.00
08/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.5100	96.4300	96.5100	35.00
08/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.4600	96.3950	96.4600	0.00
08/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.80	96.2900	96.2000	96.2900	0.00
08/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.84	96.2650	96.1650	96.2650	0.00
08/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.16	95.9450	95.8400	95.9450	0.00
08/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.9250	95.8150	95.9250	0.00
08/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.66	95.4050	95.3450	95.4050	0.00
08/07/2020	R023 On 06-August-20			Bond Future	5.05	109.7807	109.8528	109.7807	32,180.00
08/07/2020	R023 On 06-August-20	7,26	Call	Bond Future	5259	5	5	5	0.00
08/07/2020	R023 On 06-August-20	7,28	Call	Bond Future	5306	5	5	5	0.00
08/07/2020	R023 On 06-August-20	7,27	Call	Bond Future	5283	5	5	5	0.00
08/07/2020	R023 On 06-August-20	7,28	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R023 On 05-November-20			Bond Future	5.14	107.0320	107.1033	107.0320	0.00
08/07/2020	R023 On 05-November-20	7,46	Call	Bond Future	4998	5	5	5	0.00
08/07/2020	R023 On 05-November-20	7,45	Call	Bond Future	4978	5	5	5	0.00
08/07/2020	R023 On 05-November-20	7,47	Call	Bond Future	5019	5	5	5	0.00
08/07/2020	R023 On 05-November-20	7,45	Put	Bond Future	2	0	0	0	0.00
08/07/2020	R023 On 05-November-20	7,46	Put	Bond Future	2	0	0	0	0.00
08/07/2020	R023 On 05-November-20	7,47	Put	Bond Future	2	0	0	0	0.00
08/07/2020	R023 On 04-February-21			Bond Future	5.21	108.2761	108.3467	108.2761	0.00
08/07/2020	R023 On 04-February-21	6,32	Call	Bond Future	2388	2	2	2	0.00
08/07/2020	R023 On 04-February-21	6,34	Call	Bond Future	2420	2	2	2	0.00
08/07/2020	R023 On 04-February-21	6,33	Call	Bond Future	2404	2	2	2	0.00
08/07/2020	R023 On 04-February-21	6,33	Put	Bond Future	214	0	0	0	0.00
08/07/2020	R023 On 04-February-21	6,32	Put	Bond Future	217	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
08/07/2020	R023 On 04-February-21	6,34	Put	Bond Future	210	0	0	0	0.00
08/07/2020	R023 On 06-May-21			Bond Future	5.27	105.6514	105.7220	105.6514	0.00
08/07/2020	R023 On 06-May-21	7,56	Call	Bond Future	3961	4	4	4	0.00
08/07/2020	R023 On 06-May-21	7,58	Call	Bond Future	3992	4	4	4	0.00
08/07/2020	R023 On 06-May-21	7,57	Call	Bond Future	3977	4	4	4	0.00
08/07/2020	R023 On 06-May-21	7,57	Put	Bond Future	52	0	0	0	0.00
08/07/2020	R023 On 06-May-21	7,58	Put	Bond Future	51	0	0	0	0.00
08/07/2020	R023 On 06-May-21	7,56	Put	Bond Future	53	0	0	0	0.00
08/07/2020	R035 On 06-August-20			Bond Future	11.37	86.4010	86.3879	86.4010	100,851.00
08/07/2020	R035 On 06-August-20	9,92	Call	Bond Future	32	0	0	0	0.00
08/07/2020	R035 On 06-August-20	9,09	Call	Bond Future	1	0	0	0	500.00
08/07/2020	R035 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	24,761.00
08/07/2020	R035 On 06-August-20	9,67	Call	Bond Future	11	0	0	0	500.00
08/07/2020	R035 On 06-August-20	9,93	Call	Bond Future	33	0	0	0	0.00
08/07/2020	R035 On 06-August-20	10,45	Call	Bond Future	213	0	0	0	0.00
08/07/2020	R035 On 06-August-20	9,91	Call	Bond Future	31	0	0	0	0.00
08/07/2020	R035 On 06-August-20	8,75	Call	Bond Future	0	0	0	0	3,000.00
08/07/2020	R035 On 06-August-20	8,75	Put	Bond Future	18603	19	19	19	0.00
08/07/2020	R035 On 06-August-20	9,93	Put	Bond Future	9586	10	10	10	0.00
08/07/2020	R035 On 06-August-20	9,91	Put	Bond Future	9727	10	10	10	0.00
08/07/2020	R035 On 06-August-20	9,00	Put	Bond Future	16582	17	17	17	0.00
08/07/2020	R035 On 06-August-20	9,92	Put	Bond Future	9657	10	10	10	0.00
08/07/2020	R035 On 06-August-20	10,45	Put	Bond Future	6148	6	6	6	500.00
08/07/2020	R035 On 06-August-20	9,67	Put	Bond Future	11454	11	11	11	0.00
08/07/2020	R035 On 06-August-20	9,09	Put	Bond Future	15869	16	16	16	0.00
08/07/2020	R035 On 05-November-20			Bond Future	11.61	82.8386	82.8240	82.8386	0.00
08/07/2020	R035 On 05-November-20	10,33	Call	Bond Future	1390	1	1	1	0.00
08/07/2020	R035 On 05-November-20	10,34	Call	Bond Future	1404	1	1	1	0.00
08/07/2020	R035 On 05-November-20	10,32	Call	Bond Future	1376	1	1	1	0.00
08/07/2020	R035 On 05-November-20	10,32	Put	Bond Future	9584	9	10	9	0.00
08/07/2020	R035 On 05-November-20	10,33	Put	Bond Future	9530	9	10	9	0.00
08/07/2020	R035 On 05-November-20	10,34	Put	Bond Future	9476	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
08/07/2020	R035 On 04-February-21			Bond Future	11.86	83.8018	83.7859	83.8018	0.00
08/07/2020	R035 On 04-February-21	10,06	Call	Bond Future	1585	1	2	1	0.00
08/07/2020	R035 On 04-February-21	10,14	Call	Bond Future	1690	2	2	2	0.00
08/07/2020	R035 On 04-February-21	10,05	Call	Bond Future	1572	1	2	1	0.00
08/07/2020	R035 On 04-February-21	11,14	Call	Bond Future	3505	3	4	3	0.00
08/07/2020	R035 On 04-February-21	10,04	Call	Bond Future	1560	1	2	1	0.00
08/07/2020	R035 On 04-February-21	10,05	Put	Bond Future	13004	13	13	13	0.00
08/07/2020	R035 On 04-February-21	11,14	Put	Bond Future	7779	8	8	8	650.00
08/07/2020	R035 On 04-February-21	10,04	Put	Bond Future	13061	13	13	13	0.00
08/07/2020	R035 On 04-February-21	10,14	Put	Bond Future	12497	12	12	12	650.00
08/07/2020	R035 On 04-February-21	10,06	Put	Bond Future	12947	13	13	13	0.00
08/07/2020	R035 On 06-May-21			Bond Future	12.10	80.3192	80.3025	80.3192	0.00
08/07/2020	R035 On 06-May-21	12,35	Call	Bond Future	6340	6	6	6	0.00
08/07/2020	R035 On 06-May-21	12,37	Call	Bond Future	6402	6	6	6	0.00
08/07/2020	R035 On 06-May-21	10,24	Call	Bond Future	1714	2	2	2	793.00
08/07/2020	R035 On 06-May-21	12,02	Call	Bond Future	5381	5	5	5	0.00
08/07/2020	R035 On 06-May-21	11,32	Call	Bond Future	3587	4	4	4	0.00
08/07/2020	R035 On 06-May-21	12,36	Call	Bond Future	6371	6	6	6	0.00
08/07/2020	R035 On 06-May-21	11,32	Put	Bond Future	8116	8	8	8	793.00
08/07/2020	R035 On 06-May-21	12,02	Put	Bond Future	5843	6	6	6	793.00
08/07/2020	R035 On 06-May-21	12,36	Put	Bond Future	4963	5	5	5	0.00
08/07/2020	R035 On 06-May-21	10,24	Put	Bond Future	13150	13	13	13	0.00
08/07/2020	R035 On 06-May-21	12,35	Put	Bond Future	4986	5	5	5	0.00
08/07/2020	R035 On 06-May-21	12,37	Put	Bond Future	4939	5	5	5	0.00
08/07/2020	R186 On 06-August-20			Bond Future	7.96	114.0220	113.9760	114.0220	73,472.00
08/07/2020	R186 On 06-August-20	8,37	Call	Bond Future	2576	3	3	3	0.00
08/07/2020	R186 On 06-August-20	7,45	Call	Bond Future	261	0	0	0	2,500.00
08/07/2020	R186 On 06-August-20	9,00	Call	Bond Future	5421	5	5	5	900.00
08/07/2020	R186 On 06-August-20	8,00	Call	Bond Future	1288	1	1	1	900.00
08/07/2020	R186 On 06-August-20	8,25	Call	Bond Future	2110	2	2	2	0.00
08/07/2020	R186 On 06-August-20	8,38	Call	Bond Future	2616	3	3	3	0.00
08/07/2020	R186 On 06-August-20	8,36	Call	Bond Future	2535	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
08/07/2020	R186 On 06-August-20	8,36	Put	Bond Future	420	0	0	0	0.00
08/07/2020	R186 On 06-August-20	7,45	Put	Bond Future	2983	3	3	3	2,500.00
08/07/2020	R186 On 06-August-20	8,00	Put	Bond Future	1055	1	1	1	15,177.00
08/07/2020	R186 On 06-August-20	8,25	Put	Bond Future	565	1	1	1	0.00
08/07/2020	R186 On 06-August-20	8,38	Put	Bond Future	397	0	0	0	0.00
08/07/2020	R186 On 06-August-20	8,37	Put	Bond Future	408	0	0	0	0.00
08/07/2020	R186 On 06-August-20	9,00	Put	Bond Future	57	0	0	0	0.00
08/07/2020	R186 On 05-November-20			Bond Future	8.15	115.2247	115.1765	115.2247	0.00
08/07/2020	R186 On 05-November-20	7,00	Call	Bond Future	675	1	1	1	1,200.00
08/07/2020	R186 On 05-November-20	8,66	Call	Bond Future	4154	4	4	4	0.00
08/07/2020	R186 On 05-November-20	8,65	Call	Bond Future	4121	4	4	4	0.00
08/07/2020	R186 On 05-November-20	8,00	Call	Bond Future	2294	2	2	2	1,200.00
08/07/2020	R186 On 05-November-20	8,64	Call	Bond Future	4088	4	4	4	0.00
08/07/2020	R186 On 05-November-20	7,84	Call	Bond Future	1939	2	2	2	3,500.00
08/07/2020	R186 On 05-November-20	8,34	Call	Bond Future	3174	3	3	3	3,500.00
08/07/2020	R186 On 05-November-20	9,26	Call	Bond Future	6309	6	6	6	0.00
08/07/2020	R186 On 05-November-20	8,34	Put	Bond Future	2234	2	2	2	0.00
08/07/2020	R186 On 05-November-20	9,26	Put	Bond Future	876	1	1	1	3,500.00
08/07/2020	R186 On 05-November-20	8,65	Put	Bond Future	1640	2	2	2	0.00
08/07/2020	R186 On 05-November-20	7,84	Put	Bond Future	3543	4	4	4	0.00
08/07/2020	R186 On 05-November-20	8,64	Put	Bond Future	1657	2	2	2	0.00
08/07/2020	R186 On 05-November-20	8,00	Put	Bond Future	3076	3	3	3	0.00
08/07/2020	R186 On 05-November-20	8,66	Put	Bond Future	1623	2	2	2	0.00
08/07/2020	R186 On 05-November-20	7,00	Put	Bond Future	6722	7	7	7	0.00
08/07/2020	R186 On 04-February-21			Bond Future	8.35	111.2813	111.2309	111.2813	0.00
08/07/2020	R186 On 04-February-21	8,15	Call	Bond Future	2822	3	3	3	0.00
08/07/2020	R186 On 04-February-21	8,16	Call	Bond Future	2844	3	3	3	0.00
08/07/2020	R186 On 04-February-21	8,17	Call	Bond Future	2867	3	3	3	0.00
08/07/2020	R186 On 04-February-21	8,16	Put	Bond Future	3769	4	4	4	0.00
08/07/2020	R186 On 04-February-21	8,17	Put	Bond Future	3742	4	4	4	0.00
08/07/2020	R186 On 04-February-21	8,15	Put	Bond Future	3795	4	4	4	0.00
08/07/2020	R186 On 06-May-21			Bond Future	8.56	112.6035	112.5519	112.6035	0.00
08/07/2020	R186 On 06-May-21	10,78	Call	Bond Future	10284	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
08/07/2020	R186 On 06-May-21	10,77	Call	Bond Future	10249	10	10	10	0.00
08/07/2020	R186 On 06-May-21	10,76	Call	Bond Future	10214	10	10	10	0.00
08/07/2020	R186 On 06-May-21	10,77	Put	Bond Future	625	1	1	1	0.00
08/07/2020	R186 On 06-May-21	10,76	Put	Bond Future	631	1	1	1	0.00
08/07/2020	R186 On 06-May-21	10,78	Put	Bond Future	619	1	1	1	0.00
08/07/2020	R197 On 06-August-20			Bond Future	306.37	306.5527	306.3675	306.5527	2,591.00
08/07/2020	R197 On 05-November-20			Bond Future	309.67	309.8613	309.6698	309.8613	0.00
08/07/2020	R197 On 04-February-21			Bond Future	305.49	305.6923	305.4943	305.6923	0.00
08/07/2020	R197 On 06-May-21			Bond Future	309.19	309.3940	309.1916	309.3940	0.00
08/07/2020	R202 On 06-August-20			Bond Future	205.88	206.4997	205.8762	206.4997	8,040.00
08/07/2020	R202 On 05-November-20			Bond Future	208.10	208.7285	208.0952	208.7285	0.00
08/07/2020	R202 On 04-February-21			Bond Future	206.39	207.0375	206.3938	207.0375	0.00
08/07/2020	R202 On 06-May-21			Bond Future	208.89	209.5441	208.8915	209.5441	0.00
08/07/2020	R208 On 06-August-20			Bond Future	3.50	104.4953	104.4877	104.4953	23,391.00
08/07/2020	R208 On 06-August-20	5,56	Call	Bond Future	1294	1	1	1	0.00
08/07/2020	R208 On 06-August-20	5,57	Call	Bond Future	1300	1	1	1	0.00
08/07/2020	R208 On 06-August-20	5,55	Call	Bond Future	1288	1	1	1	0.00
08/07/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R208 On 06-August-20	5,56	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R208 On 05-November-20			Bond Future	2.98	102.2066	102.1974	102.2066	0.00
08/07/2020	R208 On 05-November-20	4,79	Call	Bond Future	700	1	1	1	0.00
08/07/2020	R208 On 05-November-20	4,78	Call	Bond Future	697	1	1	1	0.00
08/07/2020	R208 On 05-November-20	4,77	Call	Bond Future	693	1	1	1	0.00
08/07/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
08/07/2020	R209 On 06-August-20			Bond Future	11.29	65.6825	65.6405	65.6825	59,872.00
08/07/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
08/07/2020	R209 On 06-August-20	5,56	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
08/07/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
08/07/2020	R209 On 06-August-20	5,56	Put	Bond Future	43784	44	44	44	0.00
08/07/2020	R209 On 06-August-20	5,55	Put	Bond Future	43893	44	44	44	0.00
08/07/2020	R209 On 06-August-20	5,57	Put	Bond Future	43676	44	44	44	0.00
08/07/2020	R209 On 05-November-20			Bond Future	11.50	63.2355	63.1921	63.2355	0.00
08/07/2020	R209 On 05-November-20	10,00	Call	Bond Future	1083	1	1	1	0.00
08/07/2020	R209 On 05-November-20	10,02	Call	Bond Future	1105	1	1	1	0.00
08/07/2020	R209 On 05-November-20	10,01	Call	Bond Future	1094	1	1	1	0.00
08/07/2020	R209 On 05-November-20	10,01	Put	Bond Future	9387	9	9	9	0.00
08/07/2020	R209 On 05-November-20	10,02	Put	Bond Future	9337	9	9	9	0.00
08/07/2020	R209 On 05-November-20	10,00	Put	Bond Future	9437	9	9	9	0.00
08/07/2020	R209 On 04-February-21			Bond Future	11.71	63.9712	63.9264	63.9712	0.00
08/07/2020	R209 On 04-February-21	10,11	Call	Bond Future	1683	2	2	2	0.00
08/07/2020	R209 On 04-February-21	10,12	Call	Bond Future	1696	2	2	2	0.00
08/07/2020	R209 On 04-February-21	10,10	Call	Bond Future	1670	2	2	2	0.00
08/07/2020	R209 On 04-February-21	10,10	Put	Bond Future	10454	10	10	10	0.00
08/07/2020	R209 On 04-February-21	10,11	Put	Bond Future	10407	10	10	10	0.00
08/07/2020	R209 On 04-February-21	10,12	Put	Bond Future	10360	10	10	10	0.00
08/07/2020	R209 On 06-May-21			Bond Future	11.93	61.5898	61.5440	61.5898	0.00
08/07/2020	R209 On 06-May-21	12,22	Call	Bond Future	5663	6	6	6	0.00
08/07/2020	R209 On 06-May-21	12,24	Call	Bond Future	5714	6	6	6	0.00
08/07/2020	R209 On 06-May-21	12,23	Call	Bond Future	5688	6	6	6	0.00
08/07/2020	R209 On 06-May-21	12,22	Put	Bond Future	4304	4	4	4	0.00
08/07/2020	R209 On 06-May-21	12,24	Put	Bond Future	4263	4	4	4	0.00
08/07/2020	R209 On 06-May-21	12,23	Put	Bond Future	4284	4	4	4	0.00
08/07/2020	R210 On 06-August-20			Bond Future	183.33	183.4184	183.3291	183.4184	1,957.00
08/07/2020	R210 On 05-November-20			Bond Future	182.63	182.7231	182.6302	182.7231	0.00
08/07/2020	R210 On 04-February-21			Bond Future	184.79	184.8907	184.7941	184.8907	0.00
08/07/2020	R210 On 06-May-21			Bond Future	184.32	184.4191	184.3202	184.4191	0.00
08/07/2020	R212 On 06-August-20			Bond Future	165.58	165.6812	165.5751	165.6812	7,008.00
08/07/2020	R212 On 05-November-20			Bond Future	167.36	167.4696	167.3600	167.4696	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
08/07/2020	R212 On 04-February-21			Bond Future	167.05	167.1614	167.0483	167.1614	0.00
08/07/2020	R212 On 06-May-21			Bond Future	169.07	169.1853	169.0697	169.1853	0.00
08/07/2020	R213 On 06-August-20			Bond Future	10.21	82.7777	82.7059	82.7777	17,142.00
08/07/2020	R213 On 06-August-20	9,29	Call	Bond Future	140	0	0	0	0.00
08/07/2020	R213 On 06-August-20	9,31	Call	Bond Future	150	0	0	0	0.00
08/07/2020	R213 On 06-August-20	9,30	Call	Bond Future	145	0	0	0	0.00
08/07/2020	R213 On 06-August-20	9,30	Put	Bond Future	5319	5	5	5	0.00
08/07/2020	R213 On 06-August-20	9,31	Put	Bond Future	5265	5	5	5	0.00
08/07/2020	R213 On 06-August-20	9,29	Put	Bond Future	5373	5	5	5	0.00
08/07/2020	R213 On 05-November-20			Bond Future	10.42	80.1222	80.0484	80.1222	0.00
08/07/2020	R213 On 05-November-20	9,59	Call	Bond Future	1721	2	2	2	0.00
08/07/2020	R213 On 05-November-20	9,60	Call	Bond Future	1739	2	2	2	0.00
08/07/2020	R213 On 05-November-20	9,61	Call	Bond Future	1756	2	2	2	0.00
08/07/2020	R213 On 05-November-20	9,61	Put	Bond Future	6226	6	6	6	0.00
08/07/2020	R213 On 05-November-20	9,59	Put	Bond Future	6307	6	6	6	0.00
08/07/2020	R213 On 05-November-20	9,60	Put	Bond Future	6266	6	6	6	0.00
08/07/2020	R213 On 04-February-21			Bond Future	10.64	81.0537	80.9779	81.0537	0.00
08/07/2020	R213 On 04-February-21	9,41	Call	Bond Future	1882	2	2	2	0.00
08/07/2020	R213 On 04-February-21	9,40	Call	Bond Future	1868	2	2	2	0.00
08/07/2020	R213 On 04-February-21	9,39	Call	Bond Future	1853	2	2	2	0.00
08/07/2020	R213 On 04-February-21	9,40	Put	Bond Future	8623	9	9	9	0.00
08/07/2020	R213 On 04-February-21	9,39	Put	Bond Future	8666	9	9	9	0.00
08/07/2020	R213 On 04-February-21	9,41	Put	Bond Future	8580	8	9	8	0.00
08/07/2020	R213 On 06-May-21			Bond Future	10.86	78.4843	78.4070	78.4843	0.00
08/07/2020	R213 On 06-May-21	11,90	Call	Bond Future	7699	8	8	8	0.00
08/07/2020	R213 On 06-May-21	11,91	Call	Bond Future	7728	8	8	8	0.00
08/07/2020	R213 On 06-May-21	11,89	Call	Bond Future	7670	8	8	8	0.00
08/07/2020	R213 On 06-May-21	11,89	Put	Bond Future	2735	3	3	3	0.00
08/07/2020	R213 On 06-May-21	11,90	Put	Bond Future	2718	3	3	3	0.00
08/07/2020	R213 On 06-May-21	11,91	Put	Bond Future	2701	2	3	2	0.00
08/07/2020	R214 On 06-August-20			Bond Future	11.53	63.6314	63.6414	63.6314	19,898.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	R214 On 06-August-20	9,97	Call	Bond Future	24	0	0	0	0.00
08/07/2020	R214 On 06-August-20	9,99	Call	Bond Future	27	0	0	0	0.00
08/07/2020	R214 On 06-August-20	9,98	Call	Bond Future	25	0	0	0	0.00
08/07/2020	R214 On 06-August-20	9,97	Put	Bond Future	9200	9	9	9	0.00
08/07/2020	R214 On 06-August-20	9,99	Put	Bond Future	9071	9	9	9	0.00
08/07/2020	R214 On 06-August-20	9,98	Put	Bond Future	9135	9	9	9	0.00
08/07/2020	R214 On 05-November-20			Bond Future	11.74	61.0259	61.0352	61.0259	0.00
08/07/2020	R214 On 05-November-20	10,25	Call	Bond Future	1144	1	1	1	0.00
08/07/2020	R214 On 05-November-20	10,24	Call	Bond Future	1132	1	1	1	0.00
08/07/2020	R214 On 05-November-20	10,26	Call	Bond Future	1155	1	1	1	0.00
08/07/2020	R214 On 05-November-20	10,24	Put	Bond Future	9637	10	10	10	0.00
08/07/2020	R214 On 05-November-20	10,25	Put	Bond Future	9586	10	10	10	0.00
08/07/2020	R214 On 05-November-20	10,26	Put	Bond Future	9534	9	10	9	0.00
08/07/2020	R214 On 04-February-21			Bond Future	11.95	61.7356	61.7440	61.7356	0.00
08/07/2020	R214 On 04-February-21	10,31	Call	Bond Future	1695	2	2	2	0.00
08/07/2020	R214 On 04-February-21	10,33	Call	Bond Future	1721	2	2	2	0.00
08/07/2020	R214 On 04-February-21	10,32	Call	Bond Future	1708	2	2	2	0.00
08/07/2020	R214 On 04-February-21	10,32	Put	Bond Future	10771	11	11	11	0.00
08/07/2020	R214 On 04-February-21	10,33	Put	Bond Future	10721	11	11	11	0.00
08/07/2020	R214 On 04-February-21	10,31	Put	Bond Future	10820	11	11	11	0.00
08/07/2020	R214 On 06-May-21			Bond Future	12.16	59.1891	59.1973	59.1891	0.00
08/07/2020	R214 On 06-May-21	12,27	Call	Bond Future	5314	5	5	5	0.00
08/07/2020	R214 On 06-May-21	12,26	Call	Bond Future	5289	5	5	5	0.00
08/07/2020	R214 On 06-May-21	12,25	Call	Bond Future	5264	5	5	5	0.00
08/07/2020	R214 On 06-May-21	12,26	Put	Bond Future	4810	5	5	5	0.00
08/07/2020	R214 On 06-May-21	12,25	Put	Bond Future	4833	5	5	5	0.00
08/07/2020	R214 On 06-May-21	12,27	Put	Bond Future	4788	5	5	5	0.00
08/07/2020	R248 On 06-August-20			Bond Future	11.91	78.6105	78.5001	78.6105	110,788.00
08/07/2020	R248 On 06-August-20	10,18	Call	Bond Future	12	0	0	0	0.00
08/07/2020	R248 On 06-August-20	11,85	Call	Bond Future	1832	2	2	2	0.00
08/07/2020	R248 On 06-August-20	11,15	Call	Bond Future	385	1	0	1	0.00
08/07/2020	R248 On 06-August-20	10,85	Call	Bond Future	155	0	0	0	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2020	R248 On 06-August-20	9,25	Call	Bond Future	0	0	0	0	20,640.00
08/07/2020	R248 On 06-August-20	10,20	Call	Bond Future	13	0	0	0	0.00
08/07/2020	R248 On 06-August-20	11,80	Call	Bond Future	1685	2	2	2	470.00
08/07/2020	R248 On 06-August-20	12,75	Call	Bond Future	5416	6	5	6	814.00
08/07/2020	R248 On 06-August-20	10,35	Call	Bond Future	25	0	0	0	640.00
08/07/2020	R248 On 06-August-20	9,00	Call	Bond Future	0	0	0	0	3,000.00
08/07/2020	R248 On 06-August-20	11,10	Call	Bond Future	333	0	0	0	470.00
08/07/2020	R248 On 06-August-20	12,25	Call	Bond Future	3235	4	3	4	814.00
08/07/2020	R248 On 06-August-20	10,19	Call	Bond Future	12	0	0	0	0.00
08/07/2020	R248 On 06-August-20	10,19	Put	Bond Future	12210	12	12	12	0.00
08/07/2020	R248 On 06-August-20	12,25	Put	Bond Future	1156	1	1	1	0.00
08/07/2020	R248 On 06-August-20	11,10	Put	Bond Future	5656	6	6	6	0.00
08/07/2020	R248 On 06-August-20	10,20	Put	Bond Future	12130	12	12	12	0.00
08/07/2020	R248 On 06-August-20	11,80	Put	Bond Future	2349	2	2	2	0.00
08/07/2020	R248 On 06-August-20	12,75	Put	Bond Future	498	1	0	1	0.00
08/07/2020	R248 On 06-August-20	11,85	Put	Bond Future	2182	2	2	2	0.00
08/07/2020	R248 On 06-August-20	9,00	Put	Bond Future	22885	23	23	23	0.00
08/07/2020	R248 On 06-August-20	9,25	Put	Bond Future	20459	20	20	20	0.00
08/07/2020	R248 On 06-August-20	10,85	Put	Bond Future	7269	7	7	7	0.00
08/07/2020	R248 On 06-August-20	11,15	Put	Bond Future	5357	5	5	5	0.00
08/07/2020	R248 On 06-August-20	10,18	Put	Bond Future	12291	12	12	12	0.00
08/07/2020	R248 On 06-August-20	10,35	Put	Bond Future	10940	11	11	11	0.00
08/07/2020	R248 On 05-November-20			Bond Future	12.13	75.0288	74.9161	75.0288	250.00
08/07/2020	R248 On 05-November-20	11,00	Call	Bond Future	1734	2	2	2	800.00
08/07/2020	R248 On 05-November-20	10,00	Call	Bond Future	560	0	1	0	800.00
08/07/2020	R248 On 05-November-20	10,04	Call	Bond Future	590	1	1	1	0.00
08/07/2020	R248 On 05-November-20	10,03	Call	Bond Future	582	0	1	0	0.00
08/07/2020	R248 On 05-November-20	10,02	Call	Bond Future	575	0	1	0	0.00
08/07/2020	R248 On 05-November-20	10,03	Put	Bond Future	15477	15	15	15	0.00
08/07/2020	R248 On 05-November-20	10,02	Put	Bond Future	15553	15	16	15	0.00
08/07/2020	R248 On 05-November-20	10,04	Put	Bond Future	15401	15	15	15	0.00
08/07/2020	R248 On 05-November-20	10,00	Put	Bond Future	15705	16	16	16	0.00
08/07/2020	R248 On 05-November-20	11,00	Put	Bond Future	9150	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
08/07/2020	R248 On 04-February-21			Bond Future	12.37	75.9014	75.7864	75.9014	0.00
08/07/2020	R248 On 04-February-21	10,46	Call	Bond Future	1545	1	2	1	0.00
08/07/2020	R248 On 04-February-21	10,47	Call	Bond Future	1558	1	2	1	0.00
08/07/2020	R248 On 04-February-21	10,48	Call	Bond Future	1571	1	2	1	0.00
08/07/2020	R248 On 04-February-21	10,48	Put	Bond Future	14224	14	14	14	0.00
08/07/2020	R248 On 04-February-21	10,46	Put	Bond Future	14353	14	14	14	0.00
08/07/2020	R248 On 04-February-21	10,47	Put	Bond Future	14288	14	14	14	0.00
08/07/2020	R248 On 06-May-21			Bond Future	12.60	72.3881	72.2711	72.3881	0.00
08/07/2020	R248 On 06-May-21	12,34	Call	Bond Future	5149	5	5	5	0.00
08/07/2020	R248 On 06-May-21	12,36	Call	Bond Future	5204	5	5	5	0.00
08/07/2020	R248 On 06-May-21	12,35	Call	Bond Future	5177	5	5	5	0.00
08/07/2020	R248 On 06-May-21	12,35	Put	Bond Future	6610	7	7	7	0.00
08/07/2020	R248 On 06-May-21	12,36	Put	Bond Future	6579	7	7	7	0.00
08/07/2020	R248 On 06-May-21	12,34	Put	Bond Future	6641	7	7	7	0.00