



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: 03/08/2020 TO: 03/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	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
03/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	2025 On 06-August-20			Bond Future	137.96	137.8346	137.9622	137.8346	3,043.00
03/08/2020	2025 On 05-November-20			Bond Future	139.37	139.2445	139.3726	139.2445	3,705.00
03/08/2020	2025 On 04-February-21			Bond Future	139.44	139.3113	139.4402	139.3113	0.00
03/08/2020	2025 On 06-May-21			Bond Future	141.07	140.9351	141.0652	140.9351	0.00
03/08/2020	2025 On 05-August-21			Bond Future	141.08	140.9488	141.0805	140.9488	0.00
03/08/2020	2029 On 06-August-20			Bond Future	98.52	98.4722	98.5199	98.4722	1,855.00
03/08/2020	2029 On 05-November-20			Bond Future	98.40	98.3568	98.4043	98.3568	5,012.00
03/08/2020	2029 On 04-February-21			Bond Future	99.52	99.4676	99.5152	99.4676	0.00
03/08/2020	2029 On 06-May-21			Bond Future	99.54	99.4895	99.5374	99.4895	0.00
03/08/2020	2029 On 05-August-21			Bond Future	100.63	100.5773	100.6259	100.5773	0.00
03/08/2020	2030 On 06-August-20			Bond Future	9.28	92.5090	92.3153	92.5090	75,151.00
03/08/2020	2030 On 06-August-20	9.09	Call	Bond Future	117	0	0	0	0.00
03/08/2020	2030 On 06-August-20	9.05	Call	Bond Future	80	0	0	0	450.00
03/08/2020	2030 On 06-August-20	10.40	Call	Bond Future	6300	6	6	6	0.00
03/08/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
03/08/2020	2030 On 06-August-20	8.86	Call	Bond Future	8	0	0	0	800.00
03/08/2020	2030 On 06-August-20	9.11	Call	Bond Future	140	0	0	0	0.00
03/08/2020	2030 On 06-August-20	11.25	Call	Bond Future	10700	11	11	11	0.00
03/08/2020	2030 On 06-August-20	10.00	Call	Bond Future	4121	4	4	4	470.00
03/08/2020	2030 On 06-August-20	10.70	Call	Bond Future	7888	8	8	8	470.00
03/08/2020	2030 On 06-August-20	9.42	Call	Bond Future	1010	1	1	1	0.00
03/08/2020	2030 On 06-August-20	9.95	Call	Bond Future	3843	4	4	4	0.00
03/08/2020	2030 On 06-August-20	10.75	Call	Bond Future	8149	8	8	8	0.00
03/08/2020	2030 On 06-August-20	10.05	Call	Bond Future	4397	5	4	5	0.00
03/08/2020	2030 On 06-August-20	9.75	Call	Bond Future	2727	3	3	3	450.00
03/08/2020	2030 On 06-August-20	9.10	Call	Bond Future	128	0	0	0	0.00
03/08/2020	2030 On 06-August-20	11.47	Call	Bond Future	11790	12	12	12	0.00
03/08/2020	2030 On 06-August-20	10.21	Call	Bond Future	5274	5	5	5	622.00
03/08/2020	2030 On 06-August-20	10.87	Call	Bond Future	8771	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
03/08/2020	2030 On 06-August-20	8.50	Call	Bond Future	0	0	0	0	423.00
03/08/2020	2030 On 06-August-20	9.20	Call	Bond Future	288	1	0	1	423.00
03/08/2020	2030 On 06-August-20	8.50	Put	Bond Future	4733	5	5	5	0.00
03/08/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
03/08/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	9.20	Put	Bond Future	751	1	1	1	2,500.00
03/08/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
03/08/2020	2030 On 06-August-20	9.10	Put	Bond Future	1186	1	1	1	0.00
03/08/2020	2030 On 06-August-20	9.42	Put	Bond Future	182	0	0	0	0.00
03/08/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	10.21	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	10.00	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	9.11	Put	Bond Future	1138	1	1	1	0.00
03/08/2020	2030 On 06-August-20	9.75	Put	Bond Future	6	0	0	0	0.00
03/08/2020	2030 On 06-August-20	10.05	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	9.95	Put	Bond Future	0	0	0	0	5,850.00
03/08/2020	2030 On 06-August-20	10.40	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	8.86	Put	Bond Future	2514	2	3	2	0.00
03/08/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 06-August-20	9.05	Put	Bond Future	1436	1	1	1	0.00
03/08/2020	2030 On 06-August-20	8.36	Put	Bond Future	5618	5	6	5	0.00
03/08/2020	2030 On 06-August-20	9.09	Put	Bond Future	1234	1	1	1	0.00
03/08/2020	2030 On 05-November-20			Bond Future	9.48	93.4325	93.2364	93.4325	99,911.00
03/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4710	5	5	5	0.00
03/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1537	2	2	2	3,000.00
03/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3432	4	3	4	0.00
03/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	776	1	1	1	1,000.00
03/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1927	2	2	2	1,000.00
03/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	1320	1	1	1	3,000.00
03/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2765	3	3	3	0.00
03/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	544	1	1	1	3,000.00
03/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4969	5	5	5	0.00
03/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2792	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
03/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3556	4	4	4	0.00
03/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1556	2	2	2	14,160.00
03/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	4250	4	4	4	0.00
03/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2374	3	2	3	3,000.00
03/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6577	7	7	7	0.00
03/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	798	1	1	1	14,160.00
03/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	1009	1	1	1	15,414.00
03/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1905	2	2	2	15,414.00
03/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6171	6	6	6	0.00
03/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2820	3	3	3	0.00
03/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	3268	3	3	3	0.00
03/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	4509	4	5	4	0.00
03/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	5172	5	5	5	0.00
03/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	1146	1	1	1	3,000.00
03/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6632	7	7	7	0.00
03/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2584	3	3	3	2,500.00
03/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	3328	3	3	3	0.00
03/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	1268	1	1	1	15,414.00
03/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5720	6	6	6	0.00
03/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3805	4	4	4	0.00
03/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7476	7	7	7	0.00
03/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	2108	2	2	2	14,160.00
03/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1730	2	2	2	1,000.00
03/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	3298	3	3	3	0.00
03/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1854	2	2	2	5,000.00
03/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8865	9	9	9	0.00
03/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	4472	4	4	4	0.00
03/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2685	3	3	3	3,000.00
03/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7579	7	8	7	0.00
03/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	5213	5	5	5	0.00
03/08/2020	2030 On 04-February-21			Bond Future	9.68	90.4606	90.2618	90.4606	0.00
03/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	1317	1	1	1	1,000.00
03/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2713	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
03/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2603	3	3	3	1,000.00
03/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	1304	1	1	1	800.00
03/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2691	3	3	3	0.00
03/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2669	3	3	3	0.00
03/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	2075	2	2	2	800.00
03/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5593	6	6	6	0.00
03/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2788	3	3	3	1,800.00
03/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6759	7	7	7	0.00
03/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5771	6	6	6	0.00
03/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8996	9	9	9	0.00
03/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5629	6	6	6	0.00
03/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5664	6	6	6	0.00
03/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	5593	6	6	6	0.00
03/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8948	9	9	9	0.00
03/08/2020	2030 On 06-May-21			Bond Future	9.89	91.4948	91.2936	91.4948	0.00
03/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	7205	7	7	7	0.00
03/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2817	3	3	3	0.00
03/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10451	11	10	11	0.00
03/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10486	11	10	11	0.00
03/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	1107	1	1	1	700.00
03/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4676	5	5	5	0.00
03/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	5010	5	5	5	0.00
03/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2964	3	3	3	0.00
03/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10521	11	11	11	0.00
03/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1467	1	1	1	0.00
03/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	12190	12	12	12	0.00
03/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	4531	4	5	4	700.00
03/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6653	7	7	7	700.00
03/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6902	7	7	7	0.00
03/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1490	1	1	1	0.00
03/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1478	1	1	1	0.00
03/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	4228	4	4	4	0.00
03/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2826	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
03/08/2020	2030 On 05-August-21			Bond Future	10.14	88.4678	88.2645	88.4678	0.00
03/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	1381	2	1	2	0.00
03/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	1431	2	1	2	0.00
03/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	1482	2	1	2	0.00
03/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2032 On 06-August-20			Bond Future	10.22	90.0000	89.7702	90.0000	61,198.00
03/08/2020	2032 On 06-August-20	9.91	Call	Bond Future	50	0	0	0	0.00
03/08/2020	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
03/08/2020	2032 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	800.00
03/08/2020	2032 On 06-August-20	9.47	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2032 On 06-August-20	9.47	Put	Bond Future	4739	5	5	5	0.00
03/08/2020	2032 On 06-August-20	9.45	Put	Bond Future	4870	5	5	5	0.00
03/08/2020	2032 On 06-August-20	8.79	Put	Bond Future	9348	9	9	9	0.00
03/08/2020	2032 On 06-August-20	9.29	Put	Bond Future	5929	6	6	6	0.00
03/08/2020	2032 On 06-August-20	9.46	Put	Bond Future	4805	5	5	5	0.00
03/08/2020	2032 On 06-August-20	9.91	Put	Bond Future	1966	2	2	2	0.00
03/08/2020	2032 On 05-November-20			Bond Future	10.44	86.7548	86.5221	86.7548	101,737.00
03/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1722	2	2	2	0.00
03/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5614	6	6	6	0.00
03/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5273	5	5	5	0.00
03/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	761	1	1	1	3,000.00
03/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1440	2	1	2	3,000.00
03/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	1166	1	1	1	1,000.00
03/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1742	2	2	2	0.00
03/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	600	1	1	1	1,000.00
03/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1702	2	2	2	0.00
03/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5911	6	6	6	0.00
03/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	9135	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
03/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	10124	10	10	10	0.00
03/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1940	2	2	2	1,000.00
03/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	7360	7	7	7	0.00
03/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5825	6	6	6	0.00
03/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	6538	6	7	6	0.00
03/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5868	6	6	6	0.00
03/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	2103	2	2	2	3,000.00
03/08/2020	2032 On 04-February-21			Bond Future	10.66	87.7143	87.4787	87.7143	0.00
03/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	965	1	1	1	800.00
03/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	2049	2	2	2	0.00
03/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1556	2	2	2	800.00
03/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	2083	2	2	2	0.00
03/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	5005	5	5	5	0.00
03/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	2066	2	2	2	0.00
03/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	8320	8	8	8	0.00
03/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	8274	8	8	8	0.00
03/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9927	10	10	10	0.00
03/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	4090	4	4	4	800.00
03/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	8366	8	8	8	0.00
03/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12674	13	13	13	0.00
03/08/2020	2032 On 06-May-21			Bond Future	10.88	84.5707	84.3322	84.5707	0.00
03/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3770	4	4	4	736.00
03/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9178	9	9	9	0.00
03/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10715	11	11	11	0.00
03/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9211	9	9	9	0.00
03/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	9146	9	9	9	0.00
03/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2753	3	3	3	0.00
03/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2719	3	3	3	0.00
03/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2736	3	3	3	0.00
03/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	2032	2	2	2	736.00
03/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6934	7	7	7	0.00
03/08/2020	2032 On 05-August-21			Bond Future	11.14	85.4742	85.2333	85.4742	0.00
03/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	1182	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	1130	1	1	1	0.00
03/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	1235	1	1	1	0.00
03/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2033 On 06-August-20			Bond Future	92.66	92.4515	92.6575	92.4515	4,450.00
03/08/2020	2033 On 05-November-20			Bond Future	92.41	92.2007	92.4082	92.2007	9,616.00
03/08/2020	2033 On 04-February-21			Bond Future	93.45	93.2419	93.4514	93.2419	0.00
03/08/2020	2033 On 06-May-21			Bond Future	93.33	93.1147	93.3264	93.1147	0.00
03/08/2020	2033 On 05-August-21			Bond Future	94.35	94.1328	94.3470	94.1328	0.00
03/08/2020	2037 On 06-August-20			Bond Future	11.18	80.5983	80.2973	80.5983	44,669.00
03/08/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2037 On 06-August-20	9.86	Put	Bond Future	9008	9	9	9	0.00
03/08/2020	2037 On 06-August-20	9.87	Put	Bond Future	8934	9	9	9	0.00
03/08/2020	2037 On 06-August-20	9.88	Put	Bond Future	8860	9	9	9	0.00
03/08/2020	2037 On 05-November-20			Bond Future	11.40	81.4030	81.0985	81.4030	120,885.00
03/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	1094	1	1	1	0.00
03/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	1068	1	1	1	0.00
03/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	1081	1	1	1	0.00
03/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	9163	9	9	9	0.00
03/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	9048	9	9	9	0.00
03/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	9105	9	9	9	0.00
03/08/2020	2037 On 04-February-21			Bond Future	11.63	78.0478	77.7397	78.0478	0.00
03/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	6119	6	6	6	300.00
03/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	1100	1	1	1	72.00
03/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12369	13	12	13	0.00
03/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2989	3	3	3	0.00
03/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	2038	2	2	2	0.00
03/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1909	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
03/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5895	6	6	6	0.00
03/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1925	2	2	2	0.00
03/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	2258	2	2	2	240.00
03/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1941	2	2	2	0.00
03/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	10514	10	11	10	0.00
03/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	4297	4	4	4	240.00
03/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	9526	9	10	9	0.00
03/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10621	10	11	10	0.00
03/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	1308	1	1	1	300.00
03/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7801	8	8	8	72.00
03/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	10195	10	10	10	72.00
03/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	10567	10	11	10	0.00
03/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	14295	14	14	14	0.00
03/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	4121	4	4	4	0.00
03/08/2020	2037 On 06-May-21			Bond Future	11.86	78.9405	78.6286	78.9405	0.00
03/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7635	8	8	8	0.00
03/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7669	8	8	8	0.00
03/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7702	8	8	8	0.00
03/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	4487	4	4	4	0.00
03/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	4466	4	4	4	0.00
03/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	4507	4	5	4	0.00
03/08/2020	2037 On 05-August-21			Bond Future	12.12	75.5288	75.2136	75.5288	0.00
03/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	768	1	1	1	0.00
03/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	823	1	1	1	0.00
03/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	878	1	1	1	0.00
03/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2038 On 06-August-20			Bond Future	103.53	103.3770	103.5279	103.3770	8,046.00
03/08/2020	2038 On 05-November-20			Bond Future	104.59	104.4344	104.5863	104.4344	11,001.00
03/08/2020	2038 On 04-February-21			Bond Future	104.07	103.9199	104.0730	103.9199	0.00
03/08/2020	2038 On 06-May-21			Bond Future	105.29	105.1315	105.2861	105.1315	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
03/08/2020	2038 On 05-August-21			Bond Future	104.72	104.5625	104.7191	104.5625	0.00
03/08/2020	2040 On 06-August-20			Bond Future	11.46	81.6510	81.2733	81.6510	15,901.00
03/08/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2040 On 06-August-20	10.85	Call	Bond Future	2	0	0	0	0.00
03/08/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2040 On 06-August-20	11.26	Call	Bond Future	195	1	0	1	0.00
03/08/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
03/08/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
03/08/2020	2040 On 06-August-20	10.79	Call	Bond Future	1	0	0	0	0.00
03/08/2020	2040 On 06-August-20	10.07	Put	Bond Future	9957	10	10	10	0.00
03/08/2020	2040 On 06-August-20	9.57	Put	Bond Future	14023	14	14	14	0.00
03/08/2020	2040 On 06-August-20	10.79	Put	Bond Future	4569	4	5	4	0.00
03/08/2020	2040 On 06-August-20	10.03	Put	Bond Future	10272	10	10	10	0.00
03/08/2020	2040 On 06-August-20	10.85	Put	Bond Future	4145	4	4	4	12,496.00
03/08/2020	2040 On 06-August-20	10.02	Put	Bond Future	10351	10	10	10	0.00
03/08/2020	2040 On 06-August-20	11.26	Put	Bond Future	1516	1	2	1	517.00
03/08/2020	2040 On 06-August-20	10.04	Put	Bond Future	10193	10	10	10	0.00
03/08/2020	2040 On 05-November-20			Bond Future	11.68	82.4662	82.0841	82.4662	54,911.00
03/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	405	0	0	0	2,000.00
03/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	832	1	1	1	2,000.00
03/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	279	0	0	0	2,000.00
03/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	606	1	1	1	2,380.00
03/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	913	1	1	1	0.00
03/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	2104	2	2	2	2,380.00
03/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4061	4	4	4	0.00
03/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	924	1	1	1	0.00
03/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3441	4	3	4	0.00
03/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	936	1	1	1	0.00
03/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	4615	4	5	4	2,000.00
03/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	10440	10	10	10	0.00
03/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	10377	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
03/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	16285	16	16	16	0.00
03/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	12522	12	13	12	0.00
03/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3957	4	4	4	2,000.00
03/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	6623	6	7	6	0.00
03/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10958	11	11	11	0.00
03/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	14494	14	14	14	0.00
03/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	10504	10	11	10	0.00
03/08/2020	2040 On 04-February-21			Bond Future	11.91	78.8726	78.4859	78.8726	0.00
03/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	1304	1	1	1	800.00
03/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4776	5	5	5	0.00
03/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1767	2	2	2	0.00
03/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	727	1	1	1	500.00
03/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	792	1	1	1	800.00
03/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1782	2	2	2	0.00
03/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1523	2	2	2	500.00
03/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4283	5	4	5	0.00
03/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1752	2	2	2	0.00
03/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	11989	12	12	12	0.00
03/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	6431	6	6	6	500.00
03/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	12966	13	13	13	0.00
03/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	18185	18	18	18	0.00
03/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	17579	17	18	17	0.00
03/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	14058	14	14	14	0.00
03/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	11870	12	12	12	0.00
03/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	11929	12	12	12	0.00
03/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	5848	6	6	6	800.00
03/08/2020	2040 On 06-May-21			Bond Future	12.15	79.7748	79.3835	79.7748	0.00
03/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6951	7	7	7	0.00
03/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6982	7	7	7	0.00
03/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6919	7	7	7	0.00
03/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	5337	5	5	5	0.00
03/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	5311	5	5	5	0.00
03/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	5285	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
03/08/2020	2040 On 05-August-21			Bond Future	12.42	76.1216	75.7262	76.1216	0.00
03/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	312	1	0	1	0.00
03/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	426	1	0	1	0.00
03/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	369	1	0	1	0.00
03/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 06-August-20			Bond Future	11.58	78.0221	77.5829	78.0221	34,981.00
03/08/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
03/08/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	474.00
03/08/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 06-August-20	10.93	Call	Bond Future	2	0	0	0	0.00
03/08/2020	2044 On 06-August-20	11.09	Call	Bond Future	14	0	0	0	0.00
03/08/2020	2044 On 06-August-20	9.01	Put	Bond Future	20176	20	20	20	0.00
03/08/2020	2044 On 06-August-20	9.66	Put	Bond Future	14305	14	14	14	0.00
03/08/2020	2044 On 06-August-20	9.88	Put	Bond Future	12449	12	12	12	0.00
03/08/2020	2044 On 06-August-20	10.93	Put	Bond Future	4393	4	4	4	0.00
03/08/2020	2044 On 06-August-20	9.87	Put	Bond Future	12532	12	13	12	0.00
03/08/2020	2044 On 06-August-20	11.09	Put	Bond Future	3285	3	3	3	474.00
03/08/2020	2044 On 06-August-20	9.98	Put	Bond Future	11625	11	12	11	0.00
03/08/2020	2044 On 06-August-20	9.86	Put	Bond Future	12615	12	13	12	0.00
03/08/2020	2044 On 06-August-20	9.36	Put	Bond Future	16941	17	17	17	0.00
03/08/2020	2044 On 05-November-20			Bond Future	11.80	78.8010	78.3569	78.8010	45,754.00
03/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	341	0	0	0	1,815.00
03/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	496	1	0	1	0.00
03/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2817	3	3	3	0.00
03/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	847	1	1	1	0.00
03/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	869	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2953	3	3	3	0.00
03/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	503	1	1	1	300.00
03/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	177	0	0	0	525.00
03/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2285	3	2	3	0.00
03/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	70	0	0	0	1,815.00
03/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	542	1	1	1	1,815.00
03/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	858	1	1	1	0.00
03/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	558	1	1	1	525.00
03/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	2029	2	2	2	0.00
03/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	161	0	0	0	300.00
03/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	10859	11	11	11	0.00
03/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	13072	13	13	13	0.00
03/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	6395	6	6	6	1,815.00
03/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	5318	5	5	5	1,815.00
03/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22942	23	23	23	0.00
03/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	18662	18	19	18	0.00
03/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	10924	11	11	11	0.00
03/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	13218	13	13	13	0.00
03/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	19098	19	19	19	0.00
03/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	13661	13	14	13	0.00
03/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	15505	15	16	15	0.00
03/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	6897	7	7	7	525.00
03/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	10990	11	11	11	0.00
03/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	5513	5	6	5	300.00
03/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	13586	13	14	13	0.00
03/08/2020	2044 On 04-February-21			Bond Future	12.02	75.2920	74.8427	75.2920	0.00
03/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1543	2	2	2	0.00
03/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1571	2	2	2	0.00
03/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	784	1	1	1	265.00
03/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1557	2	2	2	0.00
03/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1462	2	1	2	0.00
03/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	1156	1	1	1	0.00
03/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	2322	3	2	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
03/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	12912	13	13	13	0.00
03/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	13358	13	13	13	265.00
03/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	17812	17	18	17	0.00
03/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	10117	10	10	10	265.00
03/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	12976	13	13	13	0.00
03/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	15031	15	15	15	0.00
03/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	12850	13	13	13	0.00
03/08/2020	2044 On 06-May-21			Bond Future	12.26	76.1532	75.6986	76.1532	0.00
03/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6690	7	7	7	0.00
03/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6660	7	7	7	0.00
03/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6629	7	7	7	0.00
03/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	5594	5	6	5	0.00
03/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	5620	5	6	5	0.00
03/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	5567	5	6	5	0.00
03/08/2020	2044 On 05-August-21			Bond Future	12.52	72.5865	72.1271	72.5865	0.00
03/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	467	1	0	1	0.00
03/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	522	1	1	1	0.00
03/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	411	1	0	1	0.00
03/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
03/08/2020	2046 On 06-August-20			Bond Future	92.46	91.8416	92.4627	91.8416	5,195.00
03/08/2020	2046 On 05-November-20			Bond Future	91.64	91.0169	91.6438	91.0169	14,660.00
03/08/2020	2046 On 04-February-21			Bond Future	92.68	92.0450	92.6786	92.0450	0.00
03/08/2020	2046 On 06-May-21			Bond Future	91.97	91.3308	91.9716	91.3308	0.00
03/08/2020	2046 On 05-August-21			Bond Future	92.98	92.3291	92.9770	92.3291	0.00
03/08/2020	2050 On 06-August-20			Bond Future	92.79	92.2757	92.7904	92.2757	10,340.00
03/08/2020	2050 On 05-November-20			Bond Future	93.74	93.2196	93.7389	93.2196	13,263.00
03/08/2020	2050 On 04-February-21			Bond Future	92.91	92.3852	92.9101	92.3852	0.00
03/08/2020	2050 On 06-May-21			Bond Future	93.99	93.4623	93.9930	93.4623	0.00
03/08/2020	2050 On 05-August-21			Bond Future	93.10	92.5598	93.0966	92.5598	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
03/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	AL37 On 06-August-20			Index Future	737.10	736.1860	737.0950	736.1860	0.00
03/08/2020	AL37 On 05-November-20			Index Future	744.52	743.6130	744.5180	743.6130	0.00
03/08/2020	AL37 On 04-February-21			Index Future	752.73	751.8280	752.7330	751.8280	0.00
03/08/2020	AL37 On 06-May-21			Index Future	761.32	760.4090	761.3180	760.4090	0.00
03/08/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
03/08/2020	AL7T On 06-August-20			Index Future	805.89	807.4480	805.8900	807.4480	0.00
03/08/2020	AL7T On 05-November-20			Index Future	814.01	815.5930	814.0060	815.5930	0.00
03/08/2020	AL7T On 04-February-21			Index Future	822.99	824.6030	822.9880	824.6030	0.00
03/08/2020	AL7T On 06-May-21			Index Future	832.37	834.0150	832.3740	834.0150	0.00
03/08/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
03/08/2020	ALBI On 06-August-20			Index Future	704.27	705.7150	704.2680	705.7150	51.00
03/08/2020	ALBI On 05-November-20			Index Future	711.36	712.8340	711.3600	712.8340	164.00
03/08/2020	ALBI On 04-February-21			Index Future	719.21	720.7100	719.2090	720.7100	0.00
03/08/2020	ALBI On 06-May-21			Index Future	727.41	728.9350	727.4120	728.9350	0.00
03/08/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
03/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C035 On 28-February-35			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
03/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2020	ES33 On 06-August-20			Bond Future	11.87	74.6139	74.3703	74.6139	0.00
03/08/2020	ES33 On 05-November-20			Bond Future	12.14	71.5856	71.3391	71.5856	350.00
03/08/2020	ES33 On 04-February-21			Bond Future	12.41	72.3772	72.1276	72.3772	0.00
03/08/2020	ES33 On 06-May-21			Bond Future	12.69	69.4280	69.1753	69.4280	0.00
03/08/2020	ES33 On 05-August-21			Bond Future	13.00	70.1697	69.9145	70.1697	0.00
03/08/2020	ES42 On 06-August-20			Bond Future	12.28	74.3796	74.0236	74.3796	0.00
03/08/2020	ES42 On 05-November-20			Bond Future	12.54	70.8646	70.5046	70.8646	4,919.00
03/08/2020	ES42 On 04-February-21			Bond Future	12.80	71.6491	71.2848	71.6491	0.00
03/08/2020	ES42 On 06-May-21			Bond Future	13.07	68.2096	67.8409	68.2096	0.00
03/08/2020	ES42 On 05-August-21			Bond Future	13.37	68.9377	68.5652	68.9377	0.00
03/08/2020	GOVI On 06-August-20			GOVI	695.65	697.0660	695.6540	697.0660	38.00
03/08/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 06-August-20	728.13	Put	GOVI	324760	31	32	31	0.00
03/08/2020	GOVI On 06-August-20	728.12	Put	GOVI	324660	31	32	31	0.00
03/08/2020	GOVI On 06-August-20	728.14	Put	GOVI	324860	31	32	31	0.00
03/08/2020	GOVI On 05-November-20			GOVI	702.66	704.0980	702.6590	704.0980	1,018.00
03/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	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
03/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	351910	34	35	34	0.00
03/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	351710	34	35	34	0.00
03/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	351810	34	35	34	0.00
03/08/2020	GOVI On 04-February-21			GOVI	710.41	711.8770	710.4130	711.8770	0.00
03/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	405270	39	41	39	0.00
03/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	405370	39	41	39	0.00
03/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	405470	39	41	39	0.00
03/08/2020	GOVI On 06-May-21			GOVI	718.52	720.0010	718.5150	720.0010	0.00
03/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	398450	41	40	41	0.00
03/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	398250	41	40	41	0.00
03/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	398350	41	40	41	0.00
03/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
03/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
03/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
03/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2020	IGOV On 06-August-20			Index Future	249.15	248.7840	249.1500	248.7840	7.00
03/08/2020	IGOV On 05-November-20			Index Future	251.72	251.3550	251.7210	251.3550	1,255.00
03/08/2020	IGOV On 04-February-21			Index Future	254.56	254.1930	254.5600	254.1930	0.00
03/08/2020	IGOV On 06-May-21			Index Future	257.52	257.1550	257.5240	257.1550	0.00
03/08/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
03/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	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
03/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.01	94.0200	94.0100	94.0200	0.00
03/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2500	92.2400	92.2500	0.00
03/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4200	90.4000	90.4200	0.00
03/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.38	89.4000	89.3800	89.4000	0.00
03/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.66	90.6800	90.6600	90.6800	51.00
03/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.10	90.1200	90.1000	90.1200	0.00
03/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.23	90.2600	90.2300	90.2600	0.00
03/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.40	93.4300	93.4000	93.4300	0.00
03/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.92	93.9600	93.9200	93.9600	0.00
03/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.34	86.3900	86.3400	86.3900	0.00
03/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.92	91.9600	91.9200	91.9600	0.00
03/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.59	80.5800	80.5900	80.5800	0.00
03/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.23	77.2100	77.2300	77.2100	0.00
03/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.76	75.7200	75.7600	75.7200	0.00
03/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.91	77.8500	77.9100	77.8500	0.00
03/08/2020	IS10 On 21-December-26			Interest Rate Swap	82.06	81.9800	82.0600	81.9800	0.00
03/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.72	80.6200	80.7200	80.6200	0.00
03/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.95	82.8200	82.9500	82.8200	0.00
03/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.89	88.7300	88.8900	88.7300	0.00
03/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.42	89.2400	89.4200	89.2400	0.00
03/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.60	82.4000	82.6000	82.4000	0.00
03/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.54	90.3200	90.5400	90.3200	0.00
03/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.60	96.3850	96.4050	96.3850	0.00
03/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.55	96.4150	96.4550	96.4150	0.00
03/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.47	96.4850	96.5350	96.4850	0.00
03/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.46	96.4950	96.5450	96.4950	0.00
03/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.45	96.5050	96.5550	96.5050	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.46	96.5050	96.5450	96.5050	0.00
03/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.4600	96.5000	96.4600	0.00
03/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.68	96.3100	96.3200	96.3100	0.00
03/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.77	96.2450	96.2350	96.2450	0.00
03/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.9700	95.9600	95.9700	0.00
03/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.8650	95.8350	95.8650	0.00
03/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.49	95.5150	95.5150	95.5150	0.00
03/08/2020	R023 On 06-August-20			Bond Future	4.61	110.8219	110.9496	110.8219	18,784.00
03/08/2020	R023 On 06-August-20	7.26	Call	Bond Future	6356	6	6	6	0.00
03/08/2020	R023 On 06-August-20	7.27	Call	Bond Future	6379	6	6	6	0.00
03/08/2020	R023 On 06-August-20	7.28	Call	Bond Future	6402	6	6	6	0.00
03/08/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 05-November-20			Bond Future	4.68	108.0228	108.1511	108.0228	31,383.00
03/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6044	6	6	6	0.00
03/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6065	6	6	6	0.00
03/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6024	6	6	6	0.00
03/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 04-February-21			Bond Future	4.71	109.2168	109.3460	109.2168	0.00
03/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3212	3	3	3	0.00
03/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3249	3	3	3	0.00
03/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3231	3	3	3	0.00
03/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	41	0	0	0	0.00
03/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	42	0	0	0	0.00
03/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	40	0	0	0	0.00
03/08/2020	R023 On 06-May-21			Bond Future	4.72	106.5550	106.6854	106.5550	0.00
03/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4878	5	5	5	0.00
03/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4911	5	5	5	0.00
03/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4894	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
03/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	6	0	0	0	0.00
03/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	6	0	0	0	0.00
03/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	6	0	0	0	0.00
03/08/2020	R023 On 05-August-21			Bond Future	4.79	107.6942	107.8261	107.6942	0.00
03/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	783	1	1	1	0.00
03/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	767	1	1	1	0.00
03/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	752	1	1	1	0.00
03/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 06-August-20			Bond Future	10.93	89.4692	89.1636	89.4692	21,547.00
03/08/2020	R035 On 06-August-20	9.92	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
03/08/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
03/08/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
03/08/2020	R035 On 06-August-20	10.45	Call	Bond Future	10	0	0	0	0.00
03/08/2020	R035 On 06-August-20	9.93	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 06-August-20	9.91	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
03/08/2020	R035 On 06-August-20	8.75	Put	Bond Future	15827	16	16	16	0.00
03/08/2020	R035 On 06-August-20	9.93	Put	Bond Future	6777	6	7	6	0.00
03/08/2020	R035 On 06-August-20	9.91	Put	Bond Future	6921	7	7	7	0.00
03/08/2020	R035 On 06-August-20	9.92	Put	Bond Future	6849	7	7	7	0.00
03/08/2020	R035 On 06-August-20	10.45	Put	Bond Future	3169	3	3	3	500.00
03/08/2020	R035 On 06-August-20	9.00	Put	Bond Future	13806	14	14	14	0.00
03/08/2020	R035 On 06-August-20	9.67	Put	Bond Future	8668	8	9	8	0.00
03/08/2020	R035 On 06-August-20	9.09	Put	Bond Future	13093	13	13	13	0.00
03/08/2020	R035 On 05-November-20			Bond Future	11.16	85.8901	85.5809	85.8901	101,623.00
03/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1638	2	2	2	0.00
03/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1658	2	2	2	0.00
03/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1619	2	2	2	0.00
03/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	7070	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
03/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	7021	7	7	7	0.00
03/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6973	7	7	7	0.00
03/08/2020	R035 On 04-February-21			Bond Future	11.39	86.8395	86.5265	86.8395	0.00
03/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1862	2	2	2	0.00
03/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1991	2	2	2	0.00
03/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1847	2	2	2	0.00
03/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	4267	4	4	4	0.00
03/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1831	2	2	2	0.00
03/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	10537	10	11	10	0.00
03/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5800	6	6	6	650.00
03/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	10592	10	11	10	0.00
03/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	10058	10	10	10	650.00
03/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	10483	10	10	10	0.00
03/08/2020	R035 On 06-May-21			Bond Future	11.62	83.3550	83.0382	83.3550	0.00
03/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	8201	8	8	8	0.00
03/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9600	10	10	10	0.00
03/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5612	6	6	6	0.00
03/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	8272	9	8	9	0.00
03/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	2499	3	2	3	793.00
03/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	8236	8	8	8	0.00
03/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3653	4	4	4	1,650.00
03/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	7071	7	7	7	0.00
03/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4960	5	5	5	0.00
03/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	6754	7	7	7	793.00
03/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	4797	5	5	5	793.00
03/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	8608	8	9	8	0.00
03/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	4092	4	4	4	0.00
03/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	3288	3	3	3	1,650.00
03/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	6036	6	6	6	1,650.00
03/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	11199	11	11	11	0.00
03/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	4111	4	4	4	0.00
03/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	4073	4	4	4	0.00
03/08/2020	R035 On 05-August-21			Bond Future	11.88	84.2458	83.9257	84.2458	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
03/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54282	54	54	54	0.00
03/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	54165	54	54	54	0.00
03/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54398	54	54	54	0.00
03/08/2020	R186 On 06-August-20			Bond Future	7.49	116.3456	116.4662	116.3456	35,101.00
03/08/2020	R186 On 06-August-20	8.37	Call	Bond Future	4658	5	5	5	0.00
03/08/2020	R186 On 06-August-20	7.45	Call	Bond Future	265	0	0	0	2,500.00
03/08/2020	R186 On 06-August-20	9.00	Call	Bond Future	7854	8	8	8	900.00
03/08/2020	R186 On 06-August-20	8.00	Call	Bond Future	2724	3	3	3	900.00
03/08/2020	R186 On 06-August-20	8.25	Call	Bond Future	4035	4	4	4	0.00
03/08/2020	R186 On 06-August-20	8.38	Call	Bond Future	4709	5	5	5	0.00
03/08/2020	R186 On 06-August-20	8.36	Call	Bond Future	4606	4	5	4	0.00
03/08/2020	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 06-August-20	7.45	Put	Bond Future	497	1	0	1	2,500.00
03/08/2020	R186 On 06-August-20	8.00	Put	Bond Future	1	0	0	0	15,177.00
03/08/2020	R186 On 06-August-20	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 05-November-20			Bond Future	7.68	117.5070	117.6282	117.5070	86,695.00
03/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	907	1	1	1	1,200.00
03/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5644	6	6	6	0.00
03/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1839	2	2	2	80.00
03/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5604	6	6	6	0.00
03/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3218	3	3	3	1,200.00
03/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5564	5	6	5	0.00
03/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	388	0	0	0	80.00
03/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2730	3	3	3	3,500.00
03/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4400	4	4	4	3,500.00
03/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8132	8	8	8	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
03/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	1008	1	1	1	0.00
03/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1881	2	2	2	0.00
03/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	247	0	0	0	3,500.00
03/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	672	1	1	1	0.00
03/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2763	3	3	3	0.00
03/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6732	7	7	7	0.00
03/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	681	1	1	1	0.00
03/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1548	2	2	2	0.00
03/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	663	1	1	1	0.00
03/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	4502	5	5	5	0.00
03/08/2020	R186 On 04-February-21			Bond Future	7.86	113.5247	113.6467	113.5247	0.00
03/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3738	4	4	4	0.00
03/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3767	4	4	4	0.00
03/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3796	4	4	4	0.00
03/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	2276	2	2	2	0.00
03/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	2255	2	2	2	0.00
03/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	2296	2	2	2	0.00
03/08/2020	R186 On 06-May-21			Bond Future	8.05	114.8222	114.9453	114.8222	0.00
03/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12378	12	12	12	0.00
03/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12341	12	12	12	0.00
03/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12303	12	12	12	0.00
03/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	323	0	0	0	0.00
03/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	326	0	0	0	0.00
03/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	319	0	0	0	0.00
03/08/2020	R186 On 05-August-21			Bond Future	8.28	110.7680	110.8925	110.7680	0.00
03/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	1471	1	1	1	0.00
03/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	1515	1	2	1	0.00
03/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	1559	1	2	1	0.00
03/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R197 On 06-August-20			Bond Future	305.17	305.0615	305.1722	305.0615	1,442.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	R197 On 05-November-20			Bond Future	308.29	308.1821	308.2921	308.1821	2,556.00
03/08/2020	R197 On 04-February-21			Bond Future	303.93	303.8213	303.9311	303.8213	0.00
03/08/2020	R197 On 06-May-21			Bond Future	307.47	307.3636	307.4740	307.3636	0.00
03/08/2020	R197 On 05-August-21			Bond Future	302.85	302.7336	302.8456	302.7336	0.00
03/08/2020	R202 On 06-August-20			Bond Future	206.24	205.7963	206.2417	205.7963	3,130.00
03/08/2020	R202 On 05-November-20			Bond Future	208.35	207.9015	208.3503	207.9015	8,104.00
03/08/2020	R202 On 04-February-21			Bond Future	206.54	206.0845	206.5373	206.0845	0.00
03/08/2020	R202 On 06-May-21			Bond Future	208.94	208.4868	208.9445	208.4868	0.00
03/08/2020	R202 On 05-August-21			Bond Future	206.99	206.5224	206.9853	206.5224	0.00
03/08/2020	R208 On 06-August-20			Bond Future	3.53	104.4919	104.4650	104.4919	15,169.00
03/08/2020	R208 On 06-August-20	5.56	Call	Bond Future	1272	1	1	1	0.00
03/08/2020	R208 On 06-August-20	5.57	Call	Bond Future	1278	1	1	1	0.00
03/08/2020	R208 On 06-August-20	5.55	Call	Bond Future	1265	1	1	1	0.00
03/08/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R208 On 05-November-20			Bond Future	3.19	102.1448	102.1170	102.1448	7,525.00
03/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	620	1	1	1	0.00
03/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	616	1	1	1	0.00
03/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	612	1	1	1	0.00
03/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R209 On 06-August-20			Bond Future	10.79	68.5799	68.3141	68.5799	46,626.00
03/08/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R209 On 06-August-20	5.56	Put	Bond Future	41111	41	41	41	0.00
03/08/2020	R209 On 06-August-20	5.55	Put	Bond Future	41219	41	41	41	0.00
03/08/2020	R209 On 06-August-20	5.57	Put	Bond Future	41002	41	41	41	0.00
03/08/2020	R209 On 05-November-20			Bond Future	10.99	66.1254	65.8565	66.1254	25,945.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	1265	1	1	1	0.00
03/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	1294	1	1	1	0.00
03/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	1279	1	1	1	0.00
03/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6907	7	7	7	0.00
03/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6861	7	7	7	0.00
03/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6954	7	7	7	0.00
03/08/2020	R209 On 04-February-21			Bond Future	11.19	66.8568	66.5846	66.8568	0.00
03/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	2050	2	2	2	0.00
03/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	2066	2	2	2	0.00
03/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	2034	2	2	2	0.00
03/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	8160	8	8	8	0.00
03/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	8116	8	8	8	0.00
03/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	8072	8	8	8	0.00
03/08/2020	R209 On 06-May-21			Bond Future	11.40	64.4799	64.2044	64.4799	460.00
03/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	2602	3	3	3	1,000.00
03/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4705	5	5	5	0.00
03/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	7387	8	7	8	0.00
03/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	7448	8	7	8	0.00
03/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	7478	8	7	8	0.00
03/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	7417	8	7	8	0.00
03/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	3368	3	3	3	0.00
03/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	3336	3	3	3	0.00
03/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	3320	3	3	3	1,000.00
03/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	3352	3	3	3	0.00
03/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	5454	5	5	5	1,000.00
03/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8871	9	9	9	0.00
03/08/2020	R209 On 05-August-21			Bond Future	11.62	65.1688	64.8905	65.1688	0.00
03/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	888	1	1	1	0.00
03/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	840	1	1	1	0.00
03/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	937	1	1	1	0.00
03/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2020	R210 On 06-August-20			Bond Future	183.02	182.5764	183.0243	182.5764	1,331.00
03/08/2020	R210 On 05-November-20			Bond Future	182.22	181.7697	182.2211	181.7697	2,374.00
03/08/2020	R210 On 04-February-21			Bond Future	184.28	183.8228	184.2785	183.8228	0.00
03/08/2020	R210 On 06-May-21			Bond Future	183.72	183.2561	183.7166	183.2561	0.00
03/08/2020	R210 On 05-August-21			Bond Future	185.73	185.2595	185.7253	185.2595	0.00
03/08/2020	R212 On 06-August-20			Bond Future	165.63	165.5965	165.6272	165.5965	5,346.00
03/08/2020	R212 On 05-November-20			Bond Future	167.32	167.2904	167.3205	167.2904	6,667.00
03/08/2020	R212 On 04-February-21			Bond Future	166.92	166.8853	166.9151	166.8853	0.00
03/08/2020	R212 On 06-May-21			Bond Future	168.86	168.8308	168.8604	168.8308	0.00
03/08/2020	R212 On 05-August-21			Bond Future	168.38	168.3495	168.3797	168.3495	0.00
03/08/2020	R213 On 06-August-20			Bond Future	9.75	85.4523	85.2361	85.4523	5,216.00
03/08/2020	R213 On 06-August-20	9.29	Call	Bond Future	6	0	0	0	0.00
03/08/2020	R213 On 06-August-20	9.31	Call	Bond Future	8	0	0	0	0.00
03/08/2020	R213 On 06-August-20	9.30	Call	Bond Future	7	0	0	0	0.00
03/08/2020	R213 On 06-August-20	9.30	Put	Bond Future	2650	2	3	2	0.00
03/08/2020	R213 On 06-August-20	9.31	Put	Bond Future	2592	2	3	2	0.00
03/08/2020	R213 On 06-August-20	9.29	Put	Bond Future	2709	3	3	3	0.00
03/08/2020	R213 On 05-November-20			Bond Future	9.96	82.7779	82.5590	82.7779	15,574.00
03/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	2174	2	2	2	0.00
03/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	2196	2	2	2	0.00
03/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	2219	2	2	2	0.00
03/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	4180	4	4	4	0.00
03/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	4248	4	4	4	0.00
03/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	4214	4	4	4	0.00
03/08/2020	R213 On 04-February-21			Bond Future	10.17	83.6929	83.4712	83.6929	0.00
03/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	2312	2	2	2	0.00
03/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	2293	2	2	2	0.00
03/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	2274	2	2	2	0.00
03/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	6555	6	7	6	0.00
03/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	6594	6	7	6	0.00
03/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	6517	6	7	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
03/08/2020	R213 On 06-May-21			Bond Future	10.37	81.1180	80.8936	81.1180	0.00
03/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9424	10	9	10	0.00
03/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9457	10	9	10	0.00
03/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9392	10	9	10	0.00
03/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1970	2	2	2	0.00
03/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1957	2	2	2	0.00
03/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1943	2	2	2	0.00
03/08/2020	R213 On 05-August-21			Bond Future	10.61	81.9851	81.7584	81.9851	0.00
03/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	1251	1	1	1	0.00
03/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	1201	1	1	1	0.00
03/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	1152	1	1	1	0.00
03/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R214 On 06-August-20			Bond Future	11.10	66.3292	65.9762	66.3292	11,340.00
03/08/2020	R214 On 06-August-20	9.97	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R214 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R214 On 06-August-20	9.99	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R214 On 06-August-20	9.99	Put	Bond Future	6709	6	7	6	0.00
03/08/2020	R214 On 06-August-20	9.97	Put	Bond Future	6841	6	7	6	0.00
03/08/2020	R214 On 06-August-20	9.98	Put	Bond Future	6775	6	7	6	0.00
03/08/2020	R214 On 05-November-20			Bond Future	11.30	63.7159	63.3590	63.7159	16,175.00
03/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	1258	1	1	1	0.00
03/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	1273	1	1	1	0.00
03/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	1244	1	1	1	0.00
03/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	7426	7	7	7	0.00
03/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	7377	7	7	7	0.00
03/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	7328	7	7	7	0.00
03/08/2020	R214 On 04-February-21			Bond Future	11.50	64.4203	64.0591	64.4203	0.00
03/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1982	2	2	2	0.00
03/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	2013	2	2	2	0.00
03/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1997	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
03/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	8745	9	9	9	0.00
03/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	8698	8	9	8	0.00
03/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8792	9	9	9	0.00
03/08/2020	R214 On 06-May-21			Bond Future	11.69	61.8776	61.5121	61.8776	0.00
03/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6789	7	7	7	0.00
03/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6760	7	7	7	0.00
03/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6731	7	7	7	0.00
03/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3966	4	4	4	0.00
03/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3985	4	4	4	0.00
03/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3948	4	4	4	0.00
03/08/2020	R214 On 05-August-21			Bond Future	11.91	62.5389	62.1695	62.5389	0.00
03/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	471	1	0	1	0.00
03/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	520	1	1	1	0.00
03/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	569	1	1	1	0.00
03/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 06-August-20			Bond Future	11.54	81.2851	80.8382	81.2851	15,395.00
03/08/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 06-August-20	11.85	Call	Bond Future	2090	3	2	3	0.00
03/08/2020	R248 On 06-August-20	11.15	Call	Bond Future	39	0	0	0	0.00
03/08/2020	R248 On 06-August-20	10.85	Call	Bond Future	1	0	0	0	640.00
03/08/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
03/08/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 06-August-20	11.80	Call	Bond Future	1819	2	2	2	470.00
03/08/2020	R248 On 06-August-20	12.75	Call	Bond Future	7256	8	7	8	814.00
03/08/2020	R248 On 06-August-20	10.35	Call	Bond Future	0	0	0	0	640.00
03/08/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
03/08/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 06-August-20	11.10	Call	Bond Future	23	0	0	0	470.00
03/08/2020	R248 On 06-August-20	12.25	Call	Bond Future	4420	5	4	5	814.00
03/08/2020	R248 On 06-August-20	11.10	Put	Bond Future	3008	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
03/08/2020	R248 On 06-August-20	10.19	Put	Bond Future	9860	9	10	9	0.00
03/08/2020	R248 On 06-August-20	12.25	Put	Bond Future	3	0	0	0	0.00
03/08/2020	R248 On 06-August-20	10.20	Put	Bond Future	9779	9	10	9	0.00
03/08/2020	R248 On 06-August-20	11.80	Put	Bond Future	145	0	0	0	0.00
03/08/2020	R248 On 06-August-20	12.75	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 06-August-20	11.85	Put	Bond Future	102	0	0	0	0.00
03/08/2020	R248 On 06-August-20	9.00	Put	Bond Future	20546	20	21	20	0.00
03/08/2020	R248 On 06-August-20	9.25	Put	Bond Future	18120	18	18	18	0.00
03/08/2020	R248 On 06-August-20	10.85	Put	Bond Future	4776	4	5	4	0.00
03/08/2020	R248 On 06-August-20	11.15	Put	Bond Future	2674	2	3	2	0.00
03/08/2020	R248 On 06-August-20	10.18	Put	Bond Future	9941	9	10	9	0.00
03/08/2020	R248 On 06-August-20	10.35	Put	Bond Future	8577	8	9	8	0.00
03/08/2020	R248 On 05-November-20			Bond Future	11.76	77.6873	77.2354	77.6873	107,594.00
03/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1967	2	2	2	950.00
03/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	536	1	1	1	950.00
03/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	569	1	1	1	0.00
03/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	561	1	1	1	0.00
03/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	552	1	1	1	0.00
03/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	13136	13	13	13	0.00
03/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	13211	13	13	13	0.00
03/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	13061	13	13	13	0.00
03/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	13362	13	13	13	0.00
03/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	7065	7	7	7	0.00
03/08/2020	R248 On 04-February-21			Bond Future	11.98	78.5461	78.0889	78.5461	0.00
03/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1725	2	2	2	0.00
03/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1740	2	2	2	0.00
03/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1756	2	2	2	0.00
03/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	12106	12	12	12	0.00
03/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	12230	12	12	12	0.00
03/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	12168	12	12	12	0.00
03/08/2020	R248 On 06-May-21			Bond Future	12.20	75.0300	74.5673	75.0300	0.00
03/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6538	7	7	7	0.00
03/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6599	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
03/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6569	7	7	7	0.00
03/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	5706	6	6	6	0.00
03/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	5679	6	6	6	0.00
03/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	5734	6	6	6	0.00
03/08/2020	R248 On 05-August-21			Bond Future	12.45	75.8317	75.3642	75.8317	0.00
03/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	335	1	0	1	0.00
03/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	392	1	0	1	0.00
03/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	279	1	0	1	0.00
03/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
03/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00