



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/09/2020 TO: 10/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	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
10/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	2025 On 05-November-20			Bond Future	144.43	144.4347	144.4347	144.4347	3,891.00
10/09/2020	2025 On 04-February-21			Bond Future	144.44	144.4405	144.4405	144.4405	0.00
10/09/2020	2025 On 06-May-21			Bond Future	146.02	146.0196	146.0196	146.0196	0.00
10/09/2020	2025 On 05-August-21			Bond Future	146.11	146.1110	146.1110	146.1110	0.00
10/09/2020	2029 On 05-November-20			Bond Future	102.66	102.6650	102.6650	102.6650	5,030.00
10/09/2020	2029 On 04-February-21			Bond Future	103.74	103.7417	103.7417	103.7417	0.00
10/09/2020	2029 On 06-May-21			Bond Future	103.74	103.7361	103.7361	103.7361	0.00
10/09/2020	2029 On 05-August-21			Bond Future	104.89	104.8887	104.8887	104.8887	0.00
10/09/2020	2030 On 05-November-20			Bond Future	9.39	93.7385	93.7385	93.7385	92,820.00
10/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4153	4	4	4	0.00
10/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	769	1	1	1	3,000.00
10/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2697	3	3	3	0.00
10/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	228	0	0	0	1,000.00
10/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1120	1	1	1	1,000.00
10/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	1968	2	2	2	0.00
10/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	591	1	1	1	3,000.00
10/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2663	3	3	3	0.00
10/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2301	2	2	2	0.00
10/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	1997	2	2	2	0.00
10/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	118	0	0	0	3,000.00
10/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4449	4	4	4	0.00
10/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2026	2	2	2	0.00
10/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	2836	3	3	3	0.00
10/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	785	1	1	1	14,160.00
10/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3624	4	4	4	0.00
10/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1560	2	2	2	3,000.00
10/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6288	6	6	6	0.00
10/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	240	0	0	0	14,160.00
10/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	367	0	0	0	15,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1100	1	1	1	15,414.00
10/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	5827	6	6	6	0.00
10/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3201	3	3	3	0.00
10/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3900	4	4	4	0.00
10/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	355	0	0	0	3,000.00
10/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5488	5	5	5	0.00
10/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1363	1	1	1	2,500.00
10/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1972	2	2	2	0.00
10/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1732	2	2	2	2,500.00
10/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	422	0	0	0	8,000.00
10/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4489	5	4	5	0.00
10/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2489	3	2	3	0.00
10/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2029	2	2	2	0.00
10/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6416	6	6	6	0.00
10/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	980	1	1	1	14,160.00
10/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	708	1	1	1	1,000.00
10/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	2001	2	2	2	0.00
10/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1471	1	1	1	3,000.00
10/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	794	1	1	1	2,500.00
10/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7936	8	8	8	0.00
10/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3163	3	3	3	0.00
10/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1449	1	1	1	3,000.00
10/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6529	7	7	7	0.00
10/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3943	4	4	4	0.00
10/09/2020	2030 On 04-February-21			Bond Future	9.60	90.6944	90.6944	90.6944	0.00
10/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	616	1	1	1	1,600.00
10/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	779	1	1	1	1,000.00
10/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2100	2	2	2	0.00
10/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	1991	2	2	2	1,000.00
10/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	768	1	1	1	800.00
10/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2078	2	2	2	0.00
10/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2168	2	2	2	1,600.00
10/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2056	2	2	2	0.00

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10/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1477	1	1	1	800.00
10/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5143	5	5	5	0.00
10/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1906	2	2	2	1,800.00
10/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5729	6	6	6	0.00
10/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4726	5	5	5	0.00
10/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	8027	8	8	8	0.00
10/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4583	5	5	5	0.00
10/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4618	5	5	5	0.00
10/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4443	4	4	4	0.00
10/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8863	9	9	9	0.00
10/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4548	5	5	5	0.00
10/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7976	8	8	8	0.00
10/09/2020	2030 On 06-May-21			Bond Future	9.82	91.6651	91.6651	91.6651	0.00
10/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6804	7	7	7	0.00
10/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2197	2	2	2	0.00
10/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10210	10	10	10	0.00
10/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4095	4	4	4	0.00
10/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	633	1	1	1	700.00
10/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4448	4	4	4	0.00
10/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10248	10	10	10	0.00
10/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2344	2	2	2	0.00
10/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10286	10	10	10	0.00
10/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	860	1	1	1	0.00
10/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5662	6	6	6	700.00
10/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11345	11	11	11	0.00
10/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3578	4	4	4	700.00
10/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5910	6	6	6	0.00
10/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	877	1	1	1	0.00
10/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	869	1	1	1	0.00
10/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3295	3	3	3	0.00
10/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	2053	2	2	2	0.00
10/09/2020	2030 On 05-August-21			Bond Future	10.06	88.6570	88.6570	88.6570	0.00
10/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5353	5	5	5	0.00

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10/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5383	5	5	5	0.00
10/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5413	5	5	5	0.00
10/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3539	4	4	4	0.00
10/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3580	4	4	4	0.00
10/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3559	4	4	4	0.00
10/09/2020	2032 On 05-November-20			Bond Future	10.33	87.1662	87.1662	87.1662	119,908.00
10/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	933	1	1	1	0.00
10/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	4769	5	5	5	0.00
10/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5159	5	5	5	0.00
10/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	950	1	1	1	0.00
10/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	213	0	0	0	3,000.00
10/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	690	1	1	1	3,000.00
10/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	474	0	0	0	1,000.00
10/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	138	0	0	0	1,000.00
10/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	915	1	1	1	0.00
10/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4480	4	4	4	0.00
10/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7943	8	8	8	0.00
10/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	9018	9	9	9	0.00
10/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	841	1	1	1	1,000.00
10/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	6024	6	6	6	0.00
10/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4389	4	4	4	0.00
10/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	5144	5	5	5	0.00
10/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4434	4	4	4	0.00
10/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	954	1	1	1	3,000.00
10/09/2020	2032 On 04-February-21			Bond Future	10.56	88.0591	88.0591	88.0591	0.00
10/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	499	1	0	1	800.00
10/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1415	1	1	1	0.00
10/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	964	1	1	1	800.00
10/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1449	1	1	1	0.00
10/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4453	4	4	4	0.00
10/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1432	1	1	1	0.00
10/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	7105	7	7	7	0.00

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10/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	7059	7	7	7	0.00
10/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8755	9	9	9	0.00
10/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2957	3	3	3	800.00
10/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	7151	7	7	7	0.00
10/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11628	12	12	12	0.00
10/09/2020	2032 On 06-May-21			Bond Future	10.79	84.8562	84.8562	84.8562	0.00
10/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3097	3	3	3	736.00
10/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	8770	9	9	9	0.00
10/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10441	10	10	10	0.00
10/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	8805	9	9	9	0.00
10/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	8735	9	9	9	0.00
10/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1818	2	2	2	0.00
10/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1789	2	2	2	0.00
10/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1803	2	2	2	0.00
10/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1233	1	1	1	736.00
10/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5736	6	6	6	0.00
10/09/2020	2032 On 05-August-21			Bond Future	11.04	85.7795	85.7795	85.7795	0.00
10/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5882	6	6	6	0.00
10/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5851	6	6	6	0.00
10/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	5912	6	6	6	0.00
10/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	4175	4	4	4	0.00
10/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	4153	4	4	4	0.00
10/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	4131	4	4	4	0.00
10/09/2020	2033 On 05-November-20			Bond Future	96.63	96.6268	96.6268	96.6268	10,355.00
10/09/2020	2033 On 04-February-21			Bond Future	97.64	97.6401	97.6401	97.6401	0.00
10/09/2020	2033 On 06-May-21			Bond Future	97.49	97.4914	97.4914	97.4914	0.00
10/09/2020	2033 On 05-August-21			Bond Future	98.57	98.5747	98.5747	98.5747	0.00
10/09/2020	2037 On 05-November-20			Bond Future	11.32	81.6026	81.6026	81.6026	139,139.00
10/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	368	0	0	0	0.00
10/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	352	0	0	0	0.00
10/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	360	0	0	0	0.00

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10/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7944	8	8	8	0.00
10/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7818	8	8	8	0.00
10/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7880	8	8	8	0.00
10/09/2020	2037 On 04-February-21			Bond Future	11.55	78.1841	78.1841	78.1841	0.00
10/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5483	5	5	5	300.00
10/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	570	1	1	1	72.00
10/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12171	12	12	12	0.00
10/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2251	2	2	2	0.00
10/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1321	1	1	1	0.00
10/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1210	1	1	1	0.00
10/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5239	5	5	5	0.00
10/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1224	1	1	1	0.00
10/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1515	2	2	2	240.00
10/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1237	1	1	1	0.00
10/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	9366	9	9	9	0.00
10/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	3197	3	3	3	240.00
10/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	8339	8	8	8	0.00
10/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9478	9	9	9	0.00
10/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	665	1	1	1	300.00
10/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6619	7	7	7	72.00
10/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	9034	9	9	9	72.00
10/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9422	9	9	9	0.00
10/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	13320	13	13	13	0.00
10/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	3040	3	3	3	0.00
10/09/2020	2037 On 06-May-21			Bond Future	11.79	79.0211	79.0211	79.0211	0.00
10/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	6891	7	7	7	0.00
10/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	6927	7	7	7	0.00
10/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	6962	7	7	7	0.00
10/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3352	3	3	3	0.00
10/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3333	3	3	3	0.00
10/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3371	3	3	3	0.00
10/09/2020	2037 On 05-August-21			Bond Future	12.05	75.6253	75.6253	75.6253	0.00
10/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6117	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
10/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6147	6	6	6	0.00
10/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6178	6	6	6	0.00
10/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4937	5	5	5	0.00
10/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4889	5	5	5	0.00
10/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4912	5	5	5	0.00
10/09/2020	2038 On 05-November-20			Bond Future	108.18	108.1782	108.1782	108.1782	10,927.00
10/09/2020	2038 On 04-February-21			Bond Future	107.62	107.6150	107.6150	107.6150	0.00
10/09/2020	2038 On 06-May-21			Bond Future	108.79	108.7917	108.7917	108.7917	0.00
10/09/2020	2038 On 05-August-21			Bond Future	108.28	108.2782	108.2782	108.2782	0.00
10/09/2020	2040 On 05-November-20			Bond Future	11.49	83.3430	83.3430	83.3430	72,600.00
10/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	82	0	0	0	2,000.00
10/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	343	0	0	0	0.00
10/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	42	0	0	0	2,000.00
10/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	169	0	0	0	2,380.00
10/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	293	0	0	0	2,000.00
10/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	351	0	0	0	0.00
10/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1402	1	1	1	2,380.00
10/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3530	4	4	4	0.00
10/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	358	0	0	0	0.00
10/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	2822	3	3	3	0.00
10/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2737	3	3	3	2,000.00
10/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8608	9	9	9	0.00
10/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14788	15	15	15	0.00
10/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10826	11	11	11	0.00
10/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8540	9	9	9	0.00
10/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2167	2	2	2	2,000.00
10/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4663	5	5	5	0.00
10/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	9160	9	9	9	0.00
10/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12913	13	13	13	0.00
10/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8676	9	9	9	0.00
10/09/2020	2040 On 04-February-21			Bond Future	11.72	79.6920	79.6920	79.6920	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
10/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	836	1	1	1	800.00
10/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4420	4	4	4	0.00
10/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1247	1	1	1	0.00
10/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	381	0	0	0	500.00
10/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	428	0	0	0	800.00
10/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1261	1	1	1	0.00
10/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1234	1	1	1	0.00
10/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1026	1	1	1	500.00
10/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	3890	4	4	4	0.00
10/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4832	5	5	5	500.00
10/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	10264	10	10	10	0.00
10/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	11264	11	11	11	0.00
10/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16633	17	17	17	0.00
10/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	16009	16	16	16	0.00
10/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	12384	12	12	12	0.00
10/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	10143	10	10	10	0.00
10/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	10204	10	10	10	0.00
10/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4286	4	4	4	800.00
10/09/2020	2040 On 06-May-21			Bond Future	11.96	80.5452	80.5452	80.5452	0.00
10/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	6620	7	7	7	0.00
10/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	6655	7	7	7	0.00
10/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6585	7	7	7	0.00
10/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3840	4	4	4	0.00
10/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3818	4	4	4	0.00
10/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3796	4	4	4	0.00
10/09/2020	2040 On 05-August-21			Bond Future	12.21	76.9157	76.9157	76.9157	0.00
10/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6486	6	6	6	0.00
10/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6549	7	7	7	0.00
10/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6518	7	7	7	0.00
10/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4934	5	5	5	0.00
10/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4959	5	5	5	0.00
10/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4985	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
10/09/2020	2044 On 05-November-20			Bond Future	11.56	79.8559	79.8559	79.8559	47,298.00
10/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	319	0	0	0	0.00
10/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	64	0	0	0	1,815.00
10/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	125	0	0	0	0.00
10/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2228	2	2	2	0.00
10/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	333	0	0	0	0.00
10/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2377	2	2	2	0.00
10/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	128	0	0	0	300.00
10/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	326	0	0	0	0.00
10/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	154	0	0	0	525.00
10/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	19	0	0	0	525.00
10/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1655	2	2	2	0.00
10/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	3	0	0	0	1,815.00
10/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	147	0	0	0	1,815.00
10/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	16	0	0	0	300.00
10/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1390	1	1	1	0.00
10/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	11170	11	11	11	0.00
10/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4266	4	4	4	1,815.00
10/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3244	3	3	3	1,815.00
10/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21377	21	21	21	0.00
10/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8823	9	9	9	0.00
10/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11324	11	11	11	0.00
10/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	17005	17	17	17	0.00
10/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8893	9	9	9	0.00
10/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17454	17	17	17	0.00
10/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11791	12	12	12	0.00
10/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13729	14	14	14	0.00
10/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4759	5	5	5	525.00
10/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3425	3	3	3	300.00
10/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11712	12	12	12	0.00
10/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8963	9	9	9	0.00
10/09/2020	2044 On 04-February-21			Bond Future	11.79	76.2943	76.2943	76.2943	0.00
10/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1079	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
10/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1105	1	1	1	0.00
10/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1006	1	1	1	0.00
10/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	437	0	0	0	265.00
10/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1092	1	1	1	0.00
10/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	737	1	1	1	0.00
10/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1855	2	2	2	0.00
10/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10996	11	11	11	0.00
10/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11450	11	11	11	265.00
10/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	16014	16	16	16	0.00
10/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	8198	8	8	8	265.00
10/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	11060	11	11	11	0.00
10/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	13160	13	13	13	0.00
10/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10932	11	11	11	0.00
10/09/2020	2044 On 06-May-21			Bond Future	12.02	77.1112	77.1112	77.1112	0.00
10/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6481	6	6	6	0.00
10/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6447	6	6	6	0.00
10/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6413	6	6	6	0.00
10/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3968	4	4	4	0.00
10/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3991	4	4	4	0.00
10/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3946	4	4	4	0.00
10/09/2020	2044 On 05-August-21			Bond Future	12.27	73.5694	73.5694	73.5694	0.00
10/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6737	7	7	7	0.00
10/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6770	7	7	7	0.00
10/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6705	7	7	7	0.00
10/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4852	5	5	5	0.00
10/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4828	5	5	5	0.00
10/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4805	5	5	5	0.00
10/09/2020	2046 On 05-November-20			Bond Future	96.06	96.0628	96.0628	96.0628	16,197.00
10/09/2020	2046 On 04-February-21			Bond Future	97.07	97.0703	97.0703	97.0703	0.00
10/09/2020	2046 On 06-May-21			Bond Future	96.34	96.3409	96.3409	96.3409	0.00
10/09/2020	2046 On 05-August-21			Bond Future	97.41	97.4114	97.4114	97.4114	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
10/09/2020	2050 On 05-November-20			Bond Future	98.19	98.1917	98.1917	98.1917	13,962.00
10/09/2020	2050 On 04-February-21			Bond Future	97.33	97.3306	97.3306	97.3306	0.00
10/09/2020	2050 On 06-May-21			Bond Future	98.39	98.3948	98.3948	98.3948	0.00
10/09/2020	2050 On 05-August-21			Bond Future	97.56	97.5596	97.5596	97.5596	0.00
10/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	AL37 On 05-November-20			Index Future	757.30	757.3030	757.3030	757.3030	0.00
10/09/2020	AL37 On 04-February-21			Index Future	765.06	765.0580	765.0580	765.0580	0.00
10/09/2020	AL37 On 06-May-21			Index Future	773.24	773.2360	773.2360	773.2360	0.00
10/09/2020	AL37 On 05-August-21			Index Future	781.55	781.5540	781.5540	781.5540	0.00
10/09/2020	AL7T On 05-November-20			Index Future	819.19	819.1940	819.1940	819.1940	0.00
10/09/2020	AL7T On 04-February-21			Index Future	827.58	827.5830	827.5830	827.5830	0.00
10/09/2020	AL7T On 06-May-21			Index Future	836.43	836.4290	836.4290	836.4290	0.00
10/09/2020	AL7T On 05-August-21			Index Future	845.43	845.4280	845.4280	845.4280	0.00
10/09/2020	ALBI On 05-November-20			Index Future	719.42	719.4150	719.4150	719.4150	209.00
10/09/2020	ALBI On 04-February-21			Index Future	726.78	726.7820	726.7820	726.7820	0.00
10/09/2020	ALBI On 06-May-21			Index Future	734.55	734.5500	734.5500	734.5500	0.00
10/09/2020	ALBI On 05-August-21			Index Future	742.45	742.4530	742.4530	742.4530	0.00
10/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C030 On 31-January-30			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
10/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C226 On 25-January-23			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
10/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2020	ES33 On 05-November-20			Bond Future	11.94	72.3349	72.3349	72.3349	350.00
10/09/2020	ES33 On 04-February-21			Bond Future	12.22	73.0757	73.0757	73.0757	0.00
10/09/2020	ES33 On 06-May-21			Bond Future	12.50	70.0824	70.0824	70.0824	0.00
10/09/2020	ES33 On 05-August-21			Bond Future	12.80	70.8449	70.8449	70.8449	0.00
10/09/2020	ES42 On 05-November-20			Bond Future	12.37	71.4326	71.4326	71.4326	4,789.00
10/09/2020	ES42 On 04-February-21			Bond Future	12.64	72.1647	72.1647	72.1647	0.00
10/09/2020	ES42 On 06-May-21			Bond Future	12.91	68.6788	68.6788	68.6788	0.00
10/09/2020	ES42 On 05-August-21			Bond Future	13.19	69.4263	69.4263	69.4263	0.00
10/09/2020	GOVI On 05-November-20			GOVI	710.68	710.6780	710.6780	710.6780	1,008.00
10/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	271520	27	27	27	0.00
10/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	271720	27	27	27	0.00
10/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	271620	27	27	27	0.00
10/09/2020	GOVI On 04-February-21			GOVI	717.96	717.9560	717.9560	717.9560	0.00
10/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 04-February-21	750.94	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
10/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	329840	33	33	33	0.00
10/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	329940	33	33	33	0.00
10/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	330040	33	33	33	0.00
10/09/2020	GOVI On 06-May-21			GOVI	725.63	725.6300	725.6300	725.6300	0.00
10/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	469600	47	47	47	0.00
10/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	469400	47	47	47	0.00
10/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	469500	47	47	47	0.00
10/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 05-August-21			GOVI	733.44	733.4370	733.4370	733.4370	0.00
10/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	142870	14	14	14	0.00
10/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	142970	14	14	14	0.00
10/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	143070	14	14	14	0.00
10/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2020	IGOV On 05-November-20			Index Future	260.59	260.5910	260.5910	260.5910	1,203.00
10/09/2020	IGOV On 04-February-21			Index Future	263.32	263.3240	263.3240	263.3240	0.00
10/09/2020	IGOV On 06-May-21			Index Future	266.20	266.2020	266.2020	266.2020	0.00
10/09/2020	IGOV On 05-August-21			Index Future	269.13	269.1280	269.1280	269.1280	0.00
10/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
10/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.98	93.9800	93.9800	93.9800	0.00
10/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.16	92.1600	92.1600	92.1600	0.00
10/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.27	90.2700	90.2700	90.2700	0.00
10/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.18	89.1800	89.1800	89.1800	0.00
10/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.40	90.4000	90.4000	90.4000	51.00
10/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.78	89.7800	89.7800	89.7800	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
10/09/2020	IS05 On 21-June-22			Interest Rate Swap	89.83	89.8300	89.8300	89.8300	0.00
10/09/2020	IS05 On 20-September-22			Interest Rate Swap	92.92	92.9200	92.9200	92.9200	0.00
10/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.38	93.3800	93.3800	93.3800	0.00
10/09/2020	IS05 On 22-March-23			Interest Rate Swap	85.72	85.7200	85.7200	85.7200	0.00
10/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.23	91.2300	91.2300	91.2300	0.00
10/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/09/2020	IS10 On 17-December-25			Interest Rate Swap	79.38	79.3800	79.3800	79.3800	0.00
10/09/2020	IS10 On 16-March-26			Interest Rate Swap	75.99	75.9900	75.9900	75.9900	0.00
10/09/2020	IS10 On 15-June-26			Interest Rate Swap	74.50	74.5000	74.5000	74.5000	0.00
10/09/2020	IS10 On 21-September-26			Interest Rate Swap	76.63	76.6300	76.6300	76.6300	0.00
10/09/2020	IS10 On 21-December-26			Interest Rate Swap	80.78	80.7800	80.7800	80.7800	0.00
10/09/2020	IS10 On 15-March-27			Interest Rate Swap	79.40	79.4000	79.4000	79.4000	0.00
10/09/2020	IS10 On 21-June-27			Interest Rate Swap	81.61	81.6100	81.6100	81.6100	0.00
10/09/2020	IS10 On 20-September-27			Interest Rate Swap	87.56	87.5600	87.5600	87.5600	0.00
10/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.08	88.0800	88.0800	88.0800	0.00
10/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.21	81.2100	81.2100	81.2100	0.00
10/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.18	89.1800	89.1800	89.1800	0.00
10/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.36	96.6050	96.6450	96.6050	10,000.00
10/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.27	96.6950	96.7350	96.6950	0.00
10/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.26	96.6900	96.7400	96.6900	0.00
10/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.22	96.7400	96.7800	96.7400	30,010.00
10/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.24	96.7200	96.7600	96.7200	0.00
10/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.26	96.6900	96.7400	96.6900	0.00
10/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.29	96.6750	96.7150	96.6750	0.00
10/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.43	96.5850	96.5750	96.5850	0.00
10/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.54	96.4600	96.4600	96.4600	30,000.00
10/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.73	96.2600	96.2700	96.2600	0.00
10/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.90	96.1050	96.1050	96.1050	0.00
10/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.12	95.8800	95.8800	95.8800	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
10/09/2020	R023 On 05-November-20			Bond Future	4.44	108.6820	108.6820	108.6820	34,474.00
10/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6575	7	7	7	0.00
10/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6596	7	7	7	0.00
10/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6554	7	7	7	0.00
10/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
10/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
10/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
10/09/2020	R023 On 04-February-21			Bond Future	4.49	109.7950	109.7950	109.7950	0.00
10/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3628	4	4	4	0.00
10/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3666	4	4	4	0.00
10/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3647	4	4	4	0.00
10/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	8	0	0	0	0.00
10/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	8	0	0	0	0.00
10/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	8	0	0	0	0.00
10/09/2020	R023 On 06-May-21			Bond Future	4.51	107.0618	107.0618	107.0618	0.00
10/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5248	5	5	5	0.00
10/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5282	5	5	5	0.00
10/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5265	5	5	5	0.00
10/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	0	0	0.00
10/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	0	0	0.00
10/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	0	0	0.00
10/09/2020	R023 On 05-August-21			Bond Future	4.53	108.2263	108.2263	108.2263	0.00
10/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1447	1	1	1	0.00
10/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1435	1	1	1	0.00
10/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1423	1	1	1	0.00
10/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	267	0	0	0	0.00
10/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	271	0	0	0	0.00
10/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	264	0	0	0	0.00
10/09/2020	R035 On 05-November-20			Bond Future	11.06	86.1804	86.1804	86.1804	106,275.00
10/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	822	1	1	1	0.00
10/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	838	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
10/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	806	1	1	1	0.00
10/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5657	6	6	6	0.00
10/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5605	6	6	6	0.00
10/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5554	6	6	6	0.00
10/09/2020	R035 On 04-February-21			Bond Future	11.30	87.0629	87.0629	87.0629	0.00
10/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1324	1	1	1	0.00
10/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1212	1	1	1	0.00
10/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1198	1	1	1	0.00
10/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3598	4	4	4	0.00
10/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1184	1	1	1	0.00
10/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9352	9	9	9	0.00
10/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9409	9	9	9	0.00
10/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8855	9	9	9	650.00
10/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4595	5	5	5	650.00
10/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	9296	9	9	9	0.00
10/09/2020	R035 On 06-May-21			Bond Future	11.54	83.5197	83.5197	83.5197	0.00
10/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7557	8	8	8	0.00
10/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	4827	5	5	5	0.00
10/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9056	9	9	9	0.00
10/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7632	8	8	8	0.00
10/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1727	2	2	2	793.00
10/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7594	8	8	8	0.00
10/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	2829	3	3	3	1,650.00
10/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4153	4	4	4	0.00
10/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6360	6	6	6	0.00
10/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3605	4	4	4	793.00
10/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5465	5	5	5	793.00
10/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7302	7	7	7	0.00
10/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2969	3	3	3	0.00
10/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4769	5	5	5	1,650.00
10/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2262	2	2	2	1,650.00
10/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2985	3	3	3	0.00
10/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9945	10	10	10	0.00

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10/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2952	3	3	3	0.00
10/09/2020	R035 On 05-August-21			Bond Future	11.79	84.4283	84.4283	84.4283	0.00
10/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	0	0	0.00
10/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	0	0	0.00
10/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00
10/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53782	54	54	54	0.00
10/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53665	54	54	54	0.00
10/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53898	54	54	54	0.00
10/09/2020	R186 On 05-November-20			Bond Future	7.29	119.6553	119.6553	119.6553	89,526.00
10/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	7066	7	7	7	0.00
10/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	812	1	1	1	1,200.00
10/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	7019	7	7	7	0.00
10/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	2103	2	2	2	80.00
10/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	4047	4	4	4	1,200.00
10/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6971	7	7	7	0.00
10/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	204	0	0	0	80.00
10/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3373	3	3	3	3,500.00
10/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5571	6	6	6	3,500.00
10/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9918	10	10	10	0.00
10/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	152	0	0	0	0.00
10/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4521	5	5	5	0.00
10/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1000	1	1	1	0.00
10/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	59	0	0	0	0.00
10/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	498	1	0	1	0.00
10/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	6	0	0	0	3,500.00
10/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	350	0	0	0	0.00
10/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	61	0	0	0	0.00
10/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	57	0	0	0	0.00
10/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2380	2	2	2	0.00
10/09/2020	R186 On 04-February-21			Bond Future	7.47	115.6017	115.6017	115.6017	0.00
10/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4479	4	4	4	0.00
10/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4515	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
10/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3949	4	4	4	0.00
10/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4551	5	5	5	0.00
10/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1068	1	1	1	0.00
10/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1056	1	1	1	0.00
10/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1289	1	1	1	15,177.00
10/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1081	1	1	1	0.00
10/09/2020	R186 On 06-May-21			Bond Future	7.65	116.8385	116.8385	116.8385	0.00
10/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	14009	14	14	14	0.00
10/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13969	14	14	14	0.00
10/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13929	14	14	14	0.00
10/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	59	0	0	0	0.00
10/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	60	0	0	0	0.00
10/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	58	0	0	0	0.00
10/09/2020	R186 On 05-August-21			Bond Future	7.86	112.8281	112.8281	112.8281	0.00
10/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	5203	5	5	5	0.00
10/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	5234	5	5	5	0.00
10/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	5265	5	5	5	0.00
10/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1771	2	2	2	0.00
10/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1797	2	2	2	0.00
10/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1784	2	2	2	0.00
10/09/2020	R197 On 05-November-20			Bond Future	314.79	314.7933	314.7933	314.7933	2,936.00
10/09/2020	R197 On 04-February-21			Bond Future	310.24	310.2388	310.2388	310.2388	0.00
10/09/2020	R197 On 06-May-21			Bond Future	313.63	313.6311	313.6311	313.6311	0.00
10/09/2020	R197 On 05-August-21			Bond Future	309.11	309.1092	309.1092	309.1092	0.00
10/09/2020	R202 On 05-November-20			Bond Future	217.08	217.0812	217.0812	217.0812	7,870.00
10/09/2020	R202 On 04-February-21			Bond Future	215.19	215.1851	215.1851	215.1851	0.00
10/09/2020	R202 On 06-May-21			Bond Future	217.54	217.5378	217.5378	217.5378	0.00
10/09/2020	R202 On 05-August-21			Bond Future	215.70	215.7021	215.7021	215.7021	0.00
10/09/2020	R208 On 05-November-20			Bond Future	3.65	101.9374	101.9374	101.9374	7,525.00
10/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	441	0	0	0	0.00
10/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	437	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
10/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	433	0	0	0	0.00
10/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
10/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
10/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
10/09/2020	R209 On 05-November-20			Bond Future	10.90	66.3730	66.3730	66.3730	28,041.00
10/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	510	1	1	1	0.00
10/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	531	1	1	1	0.00
10/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	521	1	1	1	0.00
10/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5632	6	6	6	0.00
10/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5582	6	6	6	0.00
10/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5683	6	6	6	0.00
10/09/2020	R209 On 04-February-21			Bond Future	11.10	67.0528	67.0528	67.0528	0.00
10/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1444	1	1	1	0.00
10/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1459	1	1	1	0.00
10/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1428	1	1	1	0.00
10/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	7085	7	7	7	0.00
10/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	7041	7	7	7	0.00
10/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6997	7	7	7	0.00
10/09/2020	R209 On 06-May-21			Bond Future	11.31	64.6301	64.6301	64.6301	1,850.00
10/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	1905	2	2	2	3,750.00
10/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4083	4	4	4	0.00
10/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	6961	7	7	7	0.00
10/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7027	7	7	7	0.00
10/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7059	7	7	7	0.00
10/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	6994	7	7	7	0.00
10/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2517	3	3	3	0.00
10/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2489	2	2	2	0.00
10/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2476	2	2	2	4,000.00
10/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2503	3	3	3	0.00
10/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4406	4	4	4	4,000.00
10/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7748	8	8	8	0.00
10/09/2020	R209 On 05-August-21			Bond Future	11.53	65.3333	65.3333	65.3333	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
10/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5591	6	6	6	0.00
10/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5564	6	6	6	0.00
10/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5619	6	6	6	0.00
10/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4281	4	4	4	0.00
10/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4260	4	4	4	0.00
10/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	4239	4	4	4	0.00
10/09/2020	R210 On 05-November-20			Bond Future	190.00	190.0024	190.0024	190.0024	2,264.00
10/09/2020	R210 On 04-February-21			Bond Future	192.00	191.9952	191.9952	191.9952	0.00
10/09/2020	R210 On 06-May-21			Bond Future	191.38	191.3793	191.3793	191.3793	0.00
10/09/2020	R210 On 05-August-21			Bond Future	193.51	193.5059	193.5059	193.5059	0.00
10/09/2020	R212 On 05-November-20			Bond Future	169.51	169.5074	169.5074	169.5074	6,967.00
10/09/2020	R212 On 04-February-21			Bond Future	168.99	168.9858	168.9858	168.9858	0.00
10/09/2020	R212 On 06-May-21			Bond Future	170.83	170.8335	170.8335	170.8335	0.00
10/09/2020	R212 On 05-August-21			Bond Future	170.40	170.3990	170.3990	170.3990	0.00
10/09/2020	R213 On 05-November-20			Bond Future	9.85	83.1472	83.1472	83.1472	16,432.00
10/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1399	1	1	1	0.00
10/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1444	1	1	1	0.00
10/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1421	1	1	1	0.00
10/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2885	3	3	3	0.00
10/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2816	3	3	3	0.00
10/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2851	3	3	3	0.00
10/09/2020	R213 On 04-February-21			Bond Future	10.07	83.9987	83.9987	83.9987	0.00
10/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1744	2	2	2	0.00
10/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1725	2	2	2	0.00
10/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1706	2	2	2	0.00
10/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5460	5	5	5	0.00
10/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5498	6	5	6	0.00
10/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5421	5	5	5	0.00
10/09/2020	R213 On 06-May-21			Bond Future	10.28	81.3678	81.3678	81.3678	0.00
10/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9162	9	9	9	0.00
10/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9197	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
10/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9127	9	9	9	0.00
10/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1231	1	1	1	0.00
10/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1221	1	1	1	0.00
10/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1210	1	1	1	0.00
10/09/2020	R213 On 05-August-21			Bond Future	10.51	82.2529	82.2529	82.2529	0.00
10/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5454	5	5	5	0.00
10/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5425	5	5	5	0.00
10/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5395	5	5	5	0.00
10/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3729	4	4	4	0.00
10/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3749	4	4	4	0.00
10/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3708	4	4	4	0.00
10/09/2020	R214 On 05-November-20			Bond Future	11.19	63.9548	63.9548	63.9548	19,028.00
10/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	504	1	1	1	0.00
10/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	514	1	1	1	0.00
10/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	494	1	0	1	0.00
10/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	6079	6	6	6	0.00
10/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	6026	6	6	6	0.00
10/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5974	6	6	6	0.00
10/09/2020	R214 On 04-February-21			Bond Future	11.39	64.6097	64.6097	64.6097	0.00
10/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1369	1	1	1	0.00
10/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1398	1	1	1	0.00
10/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1384	1	1	1	0.00
10/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7581	8	8	8	0.00
10/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7533	8	8	8	0.00
10/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7629	8	8	8	0.00
10/09/2020	R214 On 06-May-21			Bond Future	11.59	62.0237	62.0237	62.0237	0.00
10/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6352	6	6	6	0.00
10/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6321	6	6	6	0.00
10/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6290	6	6	6	0.00
10/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	3016	3	3	3	0.00
10/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	3032	3	3	3	0.00
10/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	3000	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
10/09/2020	R214 On 05-August-21			Bond Future	11.81	62.6985	62.6985	62.6985	0.00
10/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5549	6	6	6	0.00
10/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5577	6	6	6	0.00
10/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5604	6	6	6	0.00
10/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4528	5	5	5	0.00
10/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4506	5	5	5	0.00
10/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4549	5	5	5	0.00
10/09/2020	R248 On 05-November-20			Bond Future	11.52	78.7634	78.7634	78.7634	112,233.00
10/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	166	0	0	0	0.00
10/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	149	0	0	0	950.00
10/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1352	1	1	1	950.00
10/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	162	0	0	0	0.00
10/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	157	0	0	0	0.00
10/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11209	11	11	11	0.00
10/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11288	11	11	11	0.00
10/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11447	11	11	11	0.00
10/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11130	11	11	11	0.00
10/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4921	5	5	5	0.00
10/09/2020	R248 On 04-February-21			Bond Future	11.74	79.5700	79.5700	79.5700	0.00
10/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3657	4	4	4	2,590.00
10/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1745	2	2	2	2,590.00
10/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1273	1	1	1	0.00
10/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1287	1	1	1	0.00
10/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1302	1	1	1	0.00
10/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	10171	10	10	10	0.00
10/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10296	10	10	10	0.00
10/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10234	10	10	10	0.00
10/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8571	9	9	9	0.00
10/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5240	5	5	5	0.00
10/09/2020	R248 On 06-May-21			Bond Future	11.96	76.0097	76.0097	76.0097	0.00
10/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6317	6	6	6	0.00
10/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6387	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
10/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6352	6	6	6	0.00
10/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4047	4	4	4	0.00
10/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4024	4	4	4	0.00
10/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4071	4	4	4	0.00
10/09/2020	R248 On 05-August-21			Bond Future	12.20	76.8366	76.8366	76.8366	0.00
10/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6673	7	7	7	0.00
10/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6706	7	7	7	0.00
10/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6640	7	7	7	0.00
10/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4841	5	5	5	0.00
10/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4889	5	5	5	0.00
10/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4865	5	5	5	0.00