



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/12/2020 TO: 08/12/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	2025 On 04-February-21			Bond Future	147.90	147.6223	147.8993	147.6223	5,637.00
08/12/2020	2025 On 06-May-21			Bond Future	149.46	149.1994	149.4624	149.1994	0.00
08/12/2020	2025 On 05-August-21			Bond Future	149.58	149.3302	149.5792	149.3302	0.00
08/12/2020	2025 On 04-November-21			Bond Future	151.21	150.9903	151.2070	150.9903	0.00
08/12/2020	2029 On 04-February-21			Bond Future	104.59	103.8129	104.5870	103.8129	2,232.00
08/12/2020	2029 On 06-May-21			Bond Future	104.55	103.7816	104.5519	103.7816	0.00
08/12/2020	2029 On 05-August-21			Bond Future	105.71	104.9384	105.7054	104.9384	0.00
08/12/2020	2029 On 04-November-21			Bond Future	105.70	104.9534	105.7043	104.9534	0.00
08/12/2020	2030 On 04-February-21			Bond Future	8.98	93.7931	94.2138	93.7931	107,739.00
08/12/2020	2030 On 04-February-21	9.17	Call	Bond Future	2383	2	2	2	0.00
08/12/2020	2030 On 04-February-21	9.30	Call	Bond Future	2856	3	3	3	0.00
08/12/2020	2030 On 04-February-21	9.35	Call	Bond Future	3048	3	3	3	0.00
08/12/2020	2030 On 04-February-21	8.20	Call	Bond Future	310	0	0	0	1,600.00
08/12/2020	2030 On 04-February-21	8.86	Call	Bond Future	1434	1	1	1	800.00
08/12/2020	2030 On 04-February-21	10.20	Call	Bond Future	6931	7	7	7	0.00
08/12/2020	2030 On 04-February-21	8.37	Call	Bond Future	488	0	0	0	1,000.00
08/12/2020	2030 On 04-February-21	9.16	Call	Bond Future	2349	2	2	2	0.00
08/12/2020	2030 On 04-February-21	9.15	Call	Bond Future	2315	2	2	2	0.00
08/12/2020	2030 On 04-February-21	9.20	Call	Bond Future	2489	2	2	2	1,600.00
08/12/2020	2030 On 04-February-21	9.12	Call	Bond Future	2213	2	2	2	1,000.00
08/12/2020	2030 On 04-February-21	8.36	Call	Bond Future	476	0	0	0	800.00
08/12/2020	2030 On 04-February-21	8.36	Put	Bond Future	4215	5	4	5	0.00
08/12/2020	2030 On 04-February-21	9.12	Put	Bond Future	1429	2	1	2	0.00
08/12/2020	2030 On 04-February-21	9.15	Put	Bond Future	1358	2	1	2	0.00
08/12/2020	2030 On 04-February-21	8.20	Put	Bond Future	5038	5	5	5	0.00
08/12/2020	2030 On 04-February-21	9.20	Put	Bond Future	1244	1	1	1	0.00
08/12/2020	2030 On 04-February-21	9.16	Put	Bond Future	1334	2	1	2	0.00
08/12/2020	2030 On 04-February-21	8.86	Put	Bond Future	2167	2	2	2	0.00
08/12/2020	2030 On 04-February-21	10.20	Put	Bond Future	174	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	2030 On 04-February-21	8.37	Put	Bond Future	4166	5	4	5	0.00
08/12/2020	2030 On 04-February-21	9.35	Put	Bond Future	949	1	1	1	2,000.00
08/12/2020	2030 On 04-February-21	9.30	Put	Bond Future	1040	1	1	1	4,000.00
08/12/2020	2030 On 04-February-21	9.17	Put	Bond Future	1311	2	1	2	0.00
08/12/2020	2030 On 06-May-21			Bond Future	9.18	94.7726	95.1868	94.7726	0.00
08/12/2020	2030 On 06-May-21	8.77	Call	Bond Future	1744	2	2	2	300.00
08/12/2020	2030 On 06-May-21	9.22	Call	Bond Future	2905	3	3	3	0.00
08/12/2020	2030 On 06-May-21	10.74	Call	Bond Future	8743	8	9	8	0.00
08/12/2020	2030 On 06-May-21	11.71	Call	Bond Future	13044	13	13	13	0.00
08/12/2020	2030 On 06-May-21	9.27	Call	Bond Future	3054	3	3	3	300.00
08/12/2020	2030 On 06-May-21	7.97	Call	Bond Future	533	0	1	0	700.00
08/12/2020	2030 On 06-May-21	10.04	Call	Bond Future	5827	6	6	6	0.00
08/12/2020	2030 On 06-May-21	9.15	Call	Bond Future	2703	3	3	3	0.00
08/12/2020	2030 On 06-May-21	9.92	Call	Bond Future	5346	5	5	5	0.00
08/12/2020	2030 On 06-May-21	11.69	Call	Bond Future	12954	13	13	13	0.00
08/12/2020	2030 On 06-May-21	10.95	Call	Bond Future	9658	9	10	9	0.00
08/12/2020	2030 On 06-May-21	11.70	Call	Bond Future	12999	13	13	13	0.00
08/12/2020	2030 On 06-May-21	11.70	Put	Bond Future	98	0	0	0	0.00
08/12/2020	2030 On 06-May-21	10.95	Put	Bond Future	343	0	0	0	300.00
08/12/2020	2030 On 06-May-21	9.27	Put	Bond Future	2569	3	3	3	0.00
08/12/2020	2030 On 06-May-21	11.69	Put	Bond Future	100	0	0	0	0.00
08/12/2020	2030 On 06-May-21	10.04	Put	Bond Future	1152	1	1	1	0.00
08/12/2020	2030 On 06-May-21	9.15	Put	Bond Future	2894	3	3	3	0.00
08/12/2020	2030 On 06-May-21	11.71	Put	Bond Future	96	0	0	0	0.00
08/12/2020	2030 On 06-May-21	10.74	Put	Bond Future	470	1	0	1	0.00
08/12/2020	2030 On 06-May-21	9.22	Put	Bond Future	2701	3	3	3	700.00
08/12/2020	2030 On 06-May-21	7.97	Put	Bond Future	7723	8	8	8	0.00
08/12/2020	2030 On 06-May-21	9.92	Put	Bond Future	1307	1	1	1	700.00
08/12/2020	2030 On 06-May-21	8.77	Put	Bond Future	4118	4	4	4	0.00
08/12/2020	2030 On 05-August-21			Bond Future	9.39	91.8009	92.2090	91.8009	0.00
08/12/2020	2030 On 05-August-21	8.95	Call	Bond Future	2118	2	2	2	600.00
08/12/2020	2030 On 05-August-21	10.43	Call	Bond Future	6802	7	7	7	0.00
08/12/2020	2030 On 05-August-21	12.10	Call	Bond Future	13519	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	2030 On 05-August-21	9.45	Call	Bond Future	3406	3	3	3	600.00
08/12/2020	2030 On 05-August-21	10.41	Call	Bond Future	6724	6	7	6	0.00
08/12/2020	2030 On 05-August-21	10.42	Call	Bond Future	6763	6	7	6	0.00
08/12/2020	2030 On 05-August-21	10.42	Put	Bond Future	1387	1	1	1	0.00
08/12/2020	2030 On 05-August-21	10.41	Put	Bond Future	1399	2	1	2	0.00
08/12/2020	2030 On 05-August-21	12.10	Put	Bond Future	185	0	0	0	600.00
08/12/2020	2030 On 05-August-21	10.43	Put	Bond Future	1376	1	1	1	0.00
08/12/2020	2030 On 05-August-21	9.45	Put	Bond Future	3106	3	3	3	0.00
08/12/2020	2030 On 05-August-21	8.95	Put	Bond Future	4585	5	5	5	0.00
08/12/2020	2030 On 04-November-21			Bond Future	9.60	92.8011	93.1916	92.8011	0.00
08/12/2020	2030 On 04-November-21	8.77	Call	Bond Future	1855	2	2	2	300.00
08/12/2020	2030 On 04-November-21	11.44	Call	Bond Future	10010	10	10	10	0.00
08/12/2020	2030 On 04-November-21	10.59	Call	Bond Future	6968	7	7	7	0.00
08/12/2020	2030 On 04-November-21	10.61	Call	Bond Future	7041	7	7	7	0.00
08/12/2020	2030 On 04-November-21	8.27	Call	Bond Future	1147	1	1	1	300.00
08/12/2020	2030 On 04-November-21	10.60	Call	Bond Future	7005	7	7	7	0.00
08/12/2020	2030 On 04-November-21	10.60	Put	Bond Future	1943	2	2	2	0.00
08/12/2020	2030 On 04-November-21	8.77	Put	Bond Future	6392	7	6	7	0.00
08/12/2020	2030 On 04-November-21	11.44	Put	Bond Future	960	1	1	1	300.00
08/12/2020	2030 On 04-November-21	10.59	Put	Bond Future	1955	2	2	2	0.00
08/12/2020	2030 On 04-November-21	8.27	Put	Bond Future	8542	9	9	9	0.00
08/12/2020	2030 On 04-November-21	10.61	Put	Bond Future	1930	2	2	2	0.00
08/12/2020	2032 On 04-February-21			Bond Future	9.99	90.9534	91.4258	90.9534	117,675.00
08/12/2020	2032 On 04-February-21	9.62	Call	Bond Future	1080	1	1	1	0.00
08/12/2020	2032 On 04-February-21	8.79	Call	Bond Future	127	0	0	0	800.00
08/12/2020	2032 On 04-February-21	9.61	Call	Bond Future	1059	1	1	1	0.00
08/12/2020	2032 On 04-February-21	9.29	Call	Bond Future	513	0	1	0	800.00
08/12/2020	2032 On 04-February-21	10.82	Call	Bond Future	5418	5	5	5	0.00
08/12/2020	2032 On 04-February-21	9.63	Call	Bond Future	1102	1	1	1	0.00
08/12/2020	2032 On 04-February-21	9.63	Put	Bond Future	3345	4	3	4	0.00
08/12/2020	2032 On 04-February-21	9.29	Put	Bond Future	4938	5	5	5	0.00
08/12/2020	2032 On 04-February-21	10.82	Put	Bond Future	555	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	2032 On 04-February-21	9.61	Put	Bond Future	3429	4	3	4	0.00
08/12/2020	2032 On 04-February-21	8.79	Put	Bond Future	7889	8	8	8	0.00
08/12/2020	2032 On 04-February-21	9.62	Put	Bond Future	3387	4	3	4	0.00
08/12/2020	2032 On 06-May-21			Bond Future	10.21	87.7585	88.2256	87.7585	0.00
08/12/2020	2032 On 06-May-21	10.33	Call	Bond Future	3590	3	4	3	736.00
08/12/2020	2032 On 06-May-21	12.11	Call	Bond Future	10747	10	11	10	0.00
08/12/2020	2032 On 06-May-21	12.10	Call	Bond Future	10703	10	11	10	0.00
08/12/2020	2032 On 06-May-21	12.57	Call	Bond Future	12789	12	13	12	0.00
08/12/2020	2032 On 06-May-21	12.12	Call	Bond Future	10791	10	11	10	0.00
08/12/2020	2032 On 06-May-21	12.12	Put	Bond Future	405	0	0	0	0.00
08/12/2020	2032 On 06-May-21	12.10	Put	Bond Future	416	0	0	0	0.00
08/12/2020	2032 On 06-May-21	12.11	Put	Bond Future	411	0	0	0	0.00
08/12/2020	2032 On 06-May-21	12.57	Put	Bond Future	212	0	0	0	736.00
08/12/2020	2032 On 06-May-21	10.33	Put	Bond Future	2860	3	3	3	0.00
08/12/2020	2032 On 05-August-21			Bond Future	10.43	88.7159	89.1781	88.7159	0.00
08/12/2020	2032 On 05-August-21	11.35	Call	Bond Future	6951	7	7	7	0.00
08/12/2020	2032 On 05-August-21	11.36	Call	Bond Future	6990	7	7	7	0.00
08/12/2020	2032 On 05-August-21	11.37	Call	Bond Future	7029	7	7	7	0.00
08/12/2020	2032 On 05-August-21	11.37	Put	Bond Future	1850	2	2	2	0.00
08/12/2020	2032 On 05-August-21	11.36	Put	Bond Future	1863	2	2	2	0.00
08/12/2020	2032 On 05-August-21	11.35	Put	Bond Future	1876	2	2	2	0.00
08/12/2020	2032 On 04-November-21			Bond Future	10.66	85.5373	85.9838	85.5373	0.00
08/12/2020	2032 On 04-November-21	9.33	Call	Bond Future	1460	1	1	1	700.00
08/12/2020	2032 On 04-November-21	12.81	Call	Bond Future	11841	11	12	11	0.00
08/12/2020	2032 On 04-November-21	11.71	Call	Bond Future	7869	8	8	8	0.00
08/12/2020	2032 On 04-November-21	9.83	Call	Bond Future	2270	2	2	2	700.00
08/12/2020	2032 On 04-November-21	11.69	Call	Bond Future	7794	7	8	7	0.00
08/12/2020	2032 On 04-November-21	11.70	Call	Bond Future	7831	8	8	8	0.00
08/12/2020	2032 On 04-November-21	11.71	Put	Bond Future	2282	2	2	2	0.00
08/12/2020	2032 On 04-November-21	11.69	Put	Bond Future	2309	2	2	2	0.00
08/12/2020	2032 On 04-November-21	9.33	Put	Bond Future	9279	10	9	10	0.00
08/12/2020	2032 On 04-November-21	12.81	Put	Bond Future	943	1	1	1	700.00
08/12/2020	2032 On 04-November-21	11.70	Put	Bond Future	2295	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
08/12/2020	2032 On 04-November-21	9.83	Put	Bond Future	7033	7	7	7	0.00
08/12/2020	2033 On 04-February-21			Bond Future	98.91	98.3987	98.9088	98.3987	7,717.00
08/12/2020	2033 On 06-May-21			Bond Future	98.74	98.2332	98.7375	98.2332	0.00
08/12/2020	2033 On 05-August-21			Bond Future	99.83	99.3280	99.8268	99.3280	0.00
08/12/2020	2033 On 04-November-21			Bond Future	99.69	99.2065	99.6875	99.2065	0.00
08/12/2020	2037 On 04-February-21			Bond Future	10.98	81.1890	81.7176	81.1890	133,401.00
08/12/2020	2037 On 04-February-21	10.29	Call	Bond Future	622	1	1	1	0.00
08/12/2020	2037 On 04-February-21	11.97	Call	Bond Future	6490	6	6	6	300.00
08/12/2020	2037 On 04-February-21	9.65	Call	Bond Future	120	0	0	0	72.00
08/12/2020	2037 On 04-February-21	10.48	Call	Bond Future	945	1	1	1	240.00
08/12/2020	2037 On 04-February-21	10.28	Call	Bond Future	608	1	1	1	0.00
08/12/2020	2037 On 04-February-21	10.27	Call	Bond Future	593	1	1	1	0.00
08/12/2020	2037 On 04-February-21	13.73	Call	Bond Future	15048	15	15	15	0.00
08/12/2020	2037 On 04-February-21	10.85	Call	Bond Future	1872	2	2	2	0.00
08/12/2020	2037 On 04-February-21	10.35	Call	Bond Future	714	1	1	1	0.00
08/12/2020	2037 On 04-February-21	11.90	Call	Bond Future	6149	6	6	6	0.00
08/12/2020	2037 On 04-February-21	10.35	Put	Bond Future	4894	5	5	5	72.00
08/12/2020	2037 On 04-February-21	10.85	Put	Bond Future	2706	3	3	3	72.00
08/12/2020	2037 On 04-February-21	13.73	Put	Bond Future	10	0	0	0	300.00
08/12/2020	2037 On 04-February-21	10.27	Put	Bond Future	5327	6	5	6	0.00
08/12/2020	2037 On 04-February-21	10.28	Put	Bond Future	5272	6	5	6	0.00
08/12/2020	2037 On 04-February-21	9.65	Put	Bond Future	9336	10	9	10	0.00
08/12/2020	2037 On 04-February-21	11.90	Put	Bond Future	573	1	1	1	240.00
08/12/2020	2037 On 04-February-21	10.48	Put	Bond Future	4235	5	4	5	0.00
08/12/2020	2037 On 04-February-21	10.29	Put	Bond Future	5217	6	5	6	0.00
08/12/2020	2037 On 04-February-21	11.97	Put	Bond Future	514	1	1	1	0.00
08/12/2020	2037 On 06-May-21			Bond Future	11.20	82.0370	82.5617	82.0370	0.00
08/12/2020	2037 On 06-May-21	12.44	Call	Bond Future	8411	8	8	8	0.00
08/12/2020	2037 On 06-May-21	12.42	Call	Bond Future	8330	8	8	8	0.00
08/12/2020	2037 On 06-May-21	12.43	Call	Bond Future	8370	8	8	8	0.00
08/12/2020	2037 On 06-May-21	12.44	Put	Bond Future	1242	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	2037 On 06-May-21	12.42	Put	Bond Future	1269	1	1	1	0.00
08/12/2020	2037 On 06-May-21	12.43	Put	Bond Future	1255	1	1	1	0.00
08/12/2020	2037 On 05-August-21			Bond Future	11.43	78.6762	79.1974	78.6762	0.00
08/12/2020	2037 On 05-August-21	12.26	Call	Bond Future	7175	7	7	7	0.00
08/12/2020	2037 On 05-August-21	12.28	Call	Bond Future	7253	7	7	7	0.00
08/12/2020	2037 On 05-August-21	12.27	Call	Bond Future	7214	7	7	7	0.00
08/12/2020	2037 On 05-August-21	12.27	Put	Bond Future	2407	3	2	3	0.00
08/12/2020	2037 On 05-August-21	12.26	Put	Bond Future	2422	3	2	3	0.00
08/12/2020	2037 On 05-August-21	12.28	Put	Bond Future	2391	3	2	3	0.00
08/12/2020	2037 On 04-November-21			Bond Future	11.66	79.5336	80.0415	79.5336	0.00
08/12/2020	2037 On 04-November-21	12.81	Call	Bond Future	8867	9	9	9	0.00
08/12/2020	2037 On 04-November-21	12.82	Call	Bond Future	8901	9	9	9	0.00
08/12/2020	2037 On 04-November-21	12.83	Call	Bond Future	8934	9	9	9	0.00
08/12/2020	2037 On 04-November-21	12.82	Put	Bond Future	2543	3	3	3	0.00
08/12/2020	2037 On 04-November-21	12.83	Put	Bond Future	2526	3	3	3	0.00
08/12/2020	2037 On 04-November-21	12.81	Put	Bond Future	2560	3	3	3	0.00
08/12/2020	2038 On 04-February-21			Bond Future	111.94	109.7066	111.9428	109.7066	7,655.00
08/12/2020	2038 On 06-May-21			Bond Future	113.13	110.8788	113.1261	110.8788	0.00
08/12/2020	2038 On 05-August-21			Bond Future	112.65	110.3910	112.6506	110.3910	0.00
08/12/2020	2038 On 04-November-21			Bond Future	113.88	111.6185	113.8765	111.6185	0.00
08/12/2020	2040 On 04-February-21			Bond Future	11.13	82.9191	83.5486	82.9191	78,984.00
08/12/2020	2040 On 04-February-21	10.41	Call	Bond Future	576	0	1	0	0.00
08/12/2020	2040 On 04-February-21	10.40	Call	Bond Future	561	0	1	0	0.00
08/12/2020	2040 On 04-February-21	10.24	Call	Bond Future	364	0	0	0	500.00
08/12/2020	2040 On 04-February-21	11.57	Call	Bond Future	4176	4	4	4	0.00
08/12/2020	2040 On 04-February-21	10.07	Call	Bond Future	231	0	0	0	800.00
08/12/2020	2040 On 04-February-21	11.74	Call	Bond Future	4969	5	5	5	0.00
08/12/2020	2040 On 04-February-21	9.49	Call	Bond Future	35	0	0	0	500.00
08/12/2020	2040 On 04-February-21	10.42	Call	Bond Future	591	0	1	0	0.00
08/12/2020	2040 On 04-February-21	9.57	Call	Bond Future	47	0	0	0	800.00
08/12/2020	2040 On 04-February-21	10.07	Put	Bond Future	7922	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	2040 On 04-February-21	10.42	Put	Bond Future	5616	6	6	6	0.00
08/12/2020	2040 On 04-February-21	9.49	Put	Bond Future	12431	13	12	13	0.00
08/12/2020	2040 On 04-February-21	9.57	Put	Bond Future	11772	12	12	12	0.00
08/12/2020	2040 On 04-February-21	11.74	Put	Bond Future	978	1	1	1	800.00
08/12/2020	2040 On 04-February-21	11.57	Put	Bond Future	1261	1	1	1	500.00
08/12/2020	2040 On 04-February-21	10.40	Put	Bond Future	5736	6	6	6	0.00
08/12/2020	2040 On 04-February-21	10.24	Put	Bond Future	6745	7	7	7	0.00
08/12/2020	2040 On 04-February-21	10.41	Put	Bond Future	5676	6	6	6	0.00
08/12/2020	2040 On 06-May-21			Bond Future	11.34	83.7852	84.4116	83.7852	0.00
08/12/2020	2040 On 06-May-21	13.38	Call	Bond Future	12332	12	12	12	0.00
08/12/2020	2040 On 06-May-21	12.42	Call	Bond Future	8130	8	8	8	0.00
08/12/2020	2040 On 06-May-21	12.43	Call	Bond Future	8175	8	8	8	0.00
08/12/2020	2040 On 06-May-21	10.83	Call	Bond Future	2240	2	2	2	300.00
08/12/2020	2040 On 06-May-21	11.58	Call	Bond Future	4630	4	5	4	300.00
08/12/2020	2040 On 06-May-21	12.44	Call	Bond Future	8220	8	8	8	0.00
08/12/2020	2040 On 06-May-21	12.44	Put	Bond Future	1494	2	1	2	0.00
08/12/2020	2040 On 06-May-21	11.58	Put	Bond Future	3100	3	3	3	0.00
08/12/2020	2040 On 06-May-21	10.83	Put	Bond Future	5733	6	6	6	0.00
08/12/2020	2040 On 06-May-21	12.43	Put	Bond Future	1507	2	2	2	0.00
08/12/2020	2040 On 06-May-21	12.42	Put	Bond Future	1519	2	2	2	0.00
08/12/2020	2040 On 06-May-21	13.38	Put	Bond Future	531	1	1	1	300.00
08/12/2020	2040 On 05-August-21			Bond Future	11.57	80.1932	80.8170	80.1932	0.00
08/12/2020	2040 On 05-August-21	11.55	Call	Bond Future	4385	4	4	4	900.00
08/12/2020	2040 On 05-August-21	14.80	Call	Bond Future	17228	17	17	17	0.00
08/12/2020	2040 On 05-August-21	12.49	Call	Bond Future	7882	7	8	7	0.00
08/12/2020	2040 On 05-August-21	11.05	Call	Bond Future	2883	3	3	3	900.00
08/12/2020	2040 On 05-August-21	12.48	Call	Bond Future	7841	7	8	7	0.00
08/12/2020	2040 On 05-August-21	12.47	Call	Bond Future	7800	7	8	7	0.00
08/12/2020	2040 On 05-August-21	12.49	Put	Bond Future	2366	3	2	3	0.00
08/12/2020	2040 On 05-August-21	11.05	Put	Bond Future	6321	7	6	7	0.00
08/12/2020	2040 On 05-August-21	12.47	Put	Bond Future	2397	3	2	3	0.00
08/12/2020	2040 On 05-August-21	14.80	Put	Bond Future	287	0	0	0	900.00
08/12/2020	2040 On 05-August-21	12.48	Put	Bond Future	2381	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
08/12/2020	2040 On 05-August-21	11.55	Put	Bond Future	4527	5	5	5	0.00
08/12/2020	2040 On 04-November-21			Bond Future	11.79	81.0672	81.6784	81.0672	0.00
08/12/2020	2040 On 04-November-21	12.91	Call	Bond Future	9100	9	9	9	0.00
08/12/2020	2040 On 04-November-21	12.90	Call	Bond Future	9061	9	9	9	0.00
08/12/2020	2040 On 04-November-21	12.89	Call	Bond Future	9021	9	9	9	0.00
08/12/2020	2040 On 04-November-21	12.89	Put	Bond Future	2697	3	3	3	0.00
08/12/2020	2040 On 04-November-21	12.90	Put	Bond Future	2682	3	3	3	0.00
08/12/2020	2040 On 04-November-21	12.91	Put	Bond Future	2668	3	3	3	0.00
08/12/2020	2044 On 04-February-21			Bond Future	11.22	79.3728	80.0020	79.3728	51,635.00
08/12/2020	2044 On 04-February-21	10.36	Call	Bond Future	415	0	0	0	0.00
08/12/2020	2044 On 04-February-21	10.35	Call	Bond Future	404	0	0	0	0.00
08/12/2020	2044 On 04-February-21	10.29	Call	Bond Future	340	0	0	0	0.00
08/12/2020	2044 On 04-February-21	9.66	Call	Bond Future	48	0	0	0	265.00
08/12/2020	2044 On 04-February-21	10.37	Call	Bond Future	427	0	0	0	0.00
08/12/2020	2044 On 04-February-21	10.04	Call	Bond Future	167	0	0	0	0.00
08/12/2020	2044 On 04-February-21	10.84	Call	Bond Future	1296	1	1	1	0.00
08/12/2020	2044 On 04-February-21	10.35	Put	Bond Future	6677	7	7	7	0.00
08/12/2020	2044 On 04-February-21	10.04	Put	Bond Future	8882	9	9	9	0.00
08/12/2020	2044 On 04-February-21	10.36	Put	Bond Future	6611	7	7	7	0.00
08/12/2020	2044 On 04-February-21	10.29	Put	Bond Future	7077	8	7	8	265.00
08/12/2020	2044 On 04-February-21	9.66	Put	Bond Future	11917	13	12	13	0.00
08/12/2020	2044 On 04-February-21	10.84	Put	Bond Future	3931	4	4	4	265.00
08/12/2020	2044 On 04-February-21	10.37	Put	Bond Future	6546	7	7	7	0.00
08/12/2020	2044 On 06-May-21			Bond Future	11.43	80.2019	80.8284	80.2019	0.00
08/12/2020	2044 On 06-May-21	12.45	Call	Bond Future	7898	7	8	7	0.00
08/12/2020	2044 On 06-May-21	10.70	Call	Bond Future	1757	2	2	2	3,100.00
08/12/2020	2044 On 06-May-21	11.35	Call	Bond Future	3583	3	4	3	3,100.00
08/12/2020	2044 On 06-May-21	11.90	Call	Bond Future	5575	5	6	5	0.00
08/12/2020	2044 On 06-May-21	11.10	Call	Bond Future	2807	3	3	3	0.00
08/12/2020	2044 On 06-May-21	11.40	Call	Bond Future	3748	3	4	3	0.00
08/12/2020	2044 On 06-May-21	11.79	Call	Bond Future	5144	5	5	5	0.00
08/12/2020	2044 On 06-May-21	12.50	Call	Bond Future	8118	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
08/12/2020	2044 On 06-May-21	12.44	Call	Bond Future	7855	7	8	7	0.00
08/12/2020	2044 On 06-May-21	12.43	Call	Bond Future	7811	7	8	7	0.00
08/12/2020	2044 On 06-May-21	12.43	Put	Bond Future	1672	2	2	2	0.00
08/12/2020	2044 On 06-May-21	12.44	Put	Bond Future	1659	2	2	2	0.00
08/12/2020	2044 On 06-May-21	12.50	Put	Bond Future	1582	2	2	2	3,100.00
08/12/2020	2044 On 06-May-21	11.79	Put	Bond Future	2826	3	3	3	3,100.00
08/12/2020	2044 On 06-May-21	11.40	Put	Bond Future	3932	4	4	4	3,100.00
08/12/2020	2044 On 06-May-21	11.90	Put	Bond Future	2576	3	3	3	0.00
08/12/2020	2044 On 06-May-21	11.35	Put	Bond Future	4098	4	4	4	0.00
08/12/2020	2044 On 06-May-21	12.45	Put	Bond Future	1646	2	2	2	0.00
08/12/2020	2044 On 06-May-21	11.10	Put	Bond Future	5014	5	5	5	3,100.00
08/12/2020	2044 On 06-May-21	10.70	Put	Bond Future	6799	7	7	7	0.00
08/12/2020	2044 On 05-August-21			Bond Future	11.65	76.6960	77.3203	76.6960	0.00
08/12/2020	2044 On 05-August-21	12.59	Call	Bond Future	7995	8	8	8	0.00
08/12/2020	2044 On 05-August-21	12.60	Call	Bond Future	8036	8	8	8	0.00
08/12/2020	2044 On 05-August-21	12.61	Call	Bond Future	8077	8	8	8	0.00
08/12/2020	2044 On 05-August-21	12.61	Put	Bond Future	2361	3	2	3	0.00
08/12/2020	2044 On 05-August-21	12.60	Put	Bond Future	2376	3	2	3	0.00
08/12/2020	2044 On 05-August-21	12.59	Put	Bond Future	2391	3	2	3	0.00
08/12/2020	2044 On 04-November-21			Bond Future	11.86	77.5319	78.1444	77.5319	0.00
08/12/2020	2044 On 04-November-21	12.89	Call	Bond Future	8758	8	9	8	0.00
08/12/2020	2044 On 04-November-21	12.90	Call	Bond Future	8797	8	9	8	0.00
08/12/2020	2044 On 04-November-21	12.91	Call	Bond Future	8835	8	9	8	0.00
08/12/2020	2044 On 04-November-21	12.91	Put	Bond Future	2833	3	3	3	0.00
08/12/2020	2044 On 04-November-21	12.90	Put	Bond Future	2848	3	3	3	0.00
08/12/2020	2044 On 04-November-21	12.89	Put	Bond Future	2863	3	3	3	0.00
08/12/2020	2046 On 04-February-21			Bond Future	99.79	99.2876	99.7863	99.2876	14,890.00
08/12/2020	2046 On 06-May-21			Bond Future	99.05	98.5563	99.0491	98.5563	0.00
08/12/2020	2046 On 05-August-21			Bond Future	100.14	99.6551	100.1421	99.6551	0.00
08/12/2020	2046 On 04-November-21			Bond Future	99.42	98.9538	99.4227	98.9538	0.00
08/12/2020	2050 On 04-February-21			Bond Future	101.96	99.7105	101.9621	99.7105	11,021.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	2050 On 06-May-21			Bond Future	103.04	100.7756	103.0397	100.7756	0.00
08/12/2020	2050 On 05-August-21			Bond Future	102.25	99.9691	102.2468	99.9691	0.00
08/12/2020	2050 On 04-November-21			Bond Future	103.36	101.0806	103.3595	101.0806	0.00
08/12/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	AL37 On 04-February-21			Index Future	781.86	779.3120	781.8560	779.3120	0.00
08/12/2020	AL37 On 06-May-21			Index Future	789.92	787.4400	789.9200	787.4400	0.00
08/12/2020	AL37 On 05-August-21			Index Future	798.35	795.9320	798.3490	795.9320	0.00
08/12/2020	AL37 On 04-November-21			Index Future	806.94	804.6820	806.9380	804.6820	0.00
08/12/2020	AL7T On 04-February-21			Index Future	859.58	855.5240	859.5770	855.5240	0.00
08/12/2020	AL7T On 06-May-21			Index Future	868.44	864.4480	868.4430	864.4480	0.00
08/12/2020	AL7T On 05-August-21			Index Future	877.71	873.7700	877.7100	873.7700	0.00
08/12/2020	AL7T On 04-November-21			Index Future	887.15	883.3750	887.1520	883.3750	0.00
08/12/2020	ALBI On 04-February-21			Index Future	752.20	748.4680	752.2040	748.4680	231.00
08/12/2020	ALBI On 06-May-21			Index Future	759.96	756.2750	759.9630	756.2750	0.00
08/12/2020	ALBI On 05-August-21			Index Future	768.07	764.4300	768.0720	764.4300	0.00
08/12/2020	ALBI On 04-November-21			Index Future	776.34	772.8340	776.3350	772.8340	0.00
08/12/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	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
08/12/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	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
08/12/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2020	ES33 On 04-February-21			Bond Future	11.50	76.3050	76.7456	76.3050	350.00
08/12/2020	ES33 On 06-May-21			Bond Future	11.76	73.3273	73.7638	73.3273	0.00
08/12/2020	ES33 On 05-August-21			Bond Future	12.02	74.1272	74.5602	74.1272	0.00
08/12/2020	ES33 On 04-November-21			Bond Future	12.30	71.1599	71.5803	71.1599	0.00
08/12/2020	ES42 On 04-February-21			Bond Future	12.13	74.4968	74.9789	74.4968	4,779.00
08/12/2020	ES42 On 06-May-21			Bond Future	12.39	71.0166	71.4952	71.0166	0.00
08/12/2020	ES42 On 05-August-21			Bond Future	12.65	71.7918	72.2675	71.7918	0.00
08/12/2020	ES42 On 04-November-21			Bond Future	12.92	68.3161	68.7799	68.3161	0.00
08/12/2020	GOVI On 04-February-21			GOVI	742.98	739.2890	742.9810	739.2890	965.00
08/12/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 04-February-21	750.96	Put	GOVI	79790	12	8	12	0.00
08/12/2020	GOVI On 04-February-21	750.94	Put	GOVI	79590	12	8	12	0.00
08/12/2020	GOVI On 04-February-21	750.95	Put	GOVI	79690	12	8	12	0.00
08/12/2020	GOVI On 06-May-21			GOVI	750.65	747.0000	750.6450	747.0000	0.00
08/12/2020	GOVI On 06-May-21	678.69	Call	GOVI	719550	68	72	68	0.00
08/12/2020	GOVI On 06-May-21	678.67	Call	GOVI	719750	68	72	68	0.00
08/12/2020	GOVI On 06-May-21	678.68	Call	GOVI	719650	68	72	68	0.00
08/12/2020	GOVI On 06-May-21	678.69	Put	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
08/12/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 05-August-21			GOVI	758.66	755.0550	758.6550	755.0550	0.00
08/12/2020	GOVI On 05-August-21	719.15	Call	GOVI	395050	36	40	36	0.00
08/12/2020	GOVI On 05-August-21	719.14	Call	GOVI	395150	36	40	36	0.00
08/12/2020	GOVI On 05-August-21	719.13	Call	GOVI	395250	36	40	36	0.00
08/12/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 04-November-21			GOVI	766.82	763.3560	766.8160	763.3560	0.00
08/12/2020	GOVI On 04-November-21	728.42	Call	GOVI	383960	35	38	35	0.00
08/12/2020	GOVI On 04-November-21	728.41	Call	GOVI	384060	35	38	35	0.00
08/12/2020	GOVI On 04-November-21	728.40	Call	GOVI	384160	35	38	35	0.00
08/12/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/12/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/12/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2020	IGOV On 04-February-21			Index Future	271.32	268.5130	271.3240	268.5130	1,090.00
08/12/2020	IGOV On 06-May-21			Index Future	274.19	271.3800	274.1890	271.3800	21.00
08/12/2020	IGOV On 05-August-21			Index Future	277.18	274.3720	277.1810	274.3720	0.00
08/12/2020	IGOV On 04-November-21			Index Future	280.23	277.4530	280.2280	277.4530	0.00
08/12/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
08/12/2020	IS05 On 16-March-21			Interest Rate Swap	92.23	92.2300	92.2300	92.2300	0.00
08/12/2020	IS05 On 15-June-21			Interest Rate Swap	90.41	90.4000	90.4100	90.4000	0.00
08/12/2020	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3500	89.3700	89.3500	0.00
08/12/2020	IS05 On 21-December-21			Interest Rate Swap	90.63	90.6100	90.6300	90.6100	51.00
08/12/2020	IS05 On 15-March-22			Interest Rate Swap	90.04	90.0100	90.0400	90.0100	0.00
08/12/2020	IS05 On 21-June-22			Interest Rate Swap	90.13	90.0900	90.1300	90.0900	0.00
08/12/2020	IS05 On 20-September-22			Interest Rate Swap	93.25	93.2000	93.2500	93.2000	0.00
08/12/2020	IS05 On 20-December-22			Interest Rate Swap	93.71	93.6700	93.7100	93.6700	0.00
08/12/2020	IS05 On 22-March-23			Interest Rate Swap	86.05	86.0200	86.0500	86.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	IS05 On 20-June-23			Interest Rate Swap	91.52	91.4900	91.5200	91.4900	0.00
08/12/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/12/2020	IS10 On 17-December-25			Interest Rate Swap	78.60	78.7100	78.6000	78.7100	0.00
08/12/2020	IS10 On 16-March-26			Interest Rate Swap	75.05	75.1900	75.0500	75.1900	0.00
08/12/2020	IS10 On 15-June-26			Interest Rate Swap	73.38	73.5500	73.3800	73.5500	0.00
08/12/2020	IS10 On 21-September-26			Interest Rate Swap	75.34	75.5400	75.3400	75.5400	0.00
08/12/2020	IS10 On 21-December-26			Interest Rate Swap	79.31	79.5400	79.3100	79.5400	0.00
08/12/2020	IS10 On 15-March-27			Interest Rate Swap	77.77	78.0200	77.7700	78.0200	0.00
08/12/2020	IS10 On 21-June-27			Interest Rate Swap	79.82	80.0900	79.8200	80.0900	0.00
08/12/2020	IS10 On 20-September-27			Interest Rate Swap	85.64	85.9200	85.6400	85.9200	0.00
08/12/2020	IS10 On 20-December-27			Interest Rate Swap	86.04	86.3300	86.0400	86.3300	0.00
08/12/2020	IS10 On 22-March-28			Interest Rate Swap	79.05	79.3300	79.0500	79.3300	0.00
08/12/2020	IS10 On 20-June-28			Interest Rate Swap	86.98	87.2300	86.9800	87.2300	0.00
08/12/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/12/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/12/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.57	96.4350	96.4350	96.4350	30,000.00
08/12/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
08/12/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.58	96.4100	96.4200	96.4100	0.00
08/12/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.4050	96.3950	96.4050	0.00
08/12/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.59	96.4100	96.4100	96.4100	0.00
08/12/2020	JBAF On 19-May-21			Jibar Tradeable Future	3.60	96.4000	96.4000	96.4000	0.00
08/12/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.61	96.3800	96.3900	96.3800	0.00
08/12/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.70	96.2850	96.3050	96.2850	30,000.00
08/12/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.1400	96.1500	96.1400	0.00
08/12/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.99	95.9900	96.0100	95.9900	0.00
08/12/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.26	95.7350	95.7450	95.7350	0.00
08/12/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.39	95.6050	95.6150	95.6050	0.00
08/12/2020	R023 On 04-February-21			Bond Future	4.66	109.4841	109.4516	109.4841	31,397.00
08/12/2020	R023 On 04-February-21	6.33	Call	Bond Future	3296	3	3	3	0.00
08/12/2020	R023 On 04-February-21	6.32	Call	Bond Future	3276	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R023 On 04-February-21	6.34	Call	Bond Future	3315	3	3	3	0.00
08/12/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
08/12/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
08/12/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
08/12/2020	R023 On 06-May-21			Bond Future	4.73	106.7203	106.6752	106.7203	0.00
08/12/2020	R023 On 06-May-21	7.57	Call	Bond Future	4878	5	5	5	0.00
08/12/2020	R023 On 06-May-21	7.56	Call	Bond Future	4861	5	5	5	0.00
08/12/2020	R023 On 06-May-21	7.58	Call	Bond Future	4894	5	5	5	0.00
08/12/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
08/12/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
08/12/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
08/12/2020	R023 On 05-August-21			Bond Future	4.79	107.8841	107.8265	107.8841	0.00
08/12/2020	R023 On 05-August-21	5.31	Call	Bond Future	1046	1	1	1	0.00
08/12/2020	R023 On 05-August-21	5.30	Call	Bond Future	1035	1	1	1	0.00
08/12/2020	R023 On 05-August-21	5.29	Call	Bond Future	1024	1	1	1	0.00
08/12/2020	R023 On 05-August-21	5.29	Put	Bond Future	271	0	0	0	0.00
08/12/2020	R023 On 05-August-21	5.30	Put	Bond Future	267	0	0	0	0.00
08/12/2020	R023 On 05-August-21	5.31	Put	Bond Future	263	0	0	0	0.00
08/12/2020	R023 On 04-November-21			Bond Future	4.89	105.1514	105.0683	105.1514	0.00
08/12/2020	R023 On 04-November-21	4.92	Call	Bond Future	563	1	1	1	0.00
08/12/2020	R023 On 04-November-21	4.91	Call	Bond Future	556	1	1	1	0.00
08/12/2020	R023 On 04-November-21	4.90	Call	Bond Future	548	1	1	1	0.00
08/12/2020	R023 On 04-November-21	4.90	Put	Bond Future	533	0	1	0	0.00
08/12/2020	R023 On 04-November-21	4.91	Put	Bond Future	527	0	1	0	0.00
08/12/2020	R023 On 04-November-21	4.92	Put	Bond Future	521	0	1	0	0.00
08/12/2020	R035 On 04-February-21			Bond Future	10.74	89.9881	90.5886	89.9881	98,233.00
08/12/2020	R035 On 04-February-21	10.06	Call	Bond Future	599	0	1	0	0.00
08/12/2020	R035 On 04-February-21	10.14	Call	Bond Future	723	1	1	1	0.00
08/12/2020	R035 On 04-February-21	10.05	Call	Bond Future	584	0	1	0	0.00
08/12/2020	R035 On 04-February-21	10.04	Call	Bond Future	570	0	1	0	0.00
08/12/2020	R035 On 04-February-21	11.14	Call	Bond Future	3768	3	4	3	0.00
08/12/2020	R035 On 04-February-21	11.14	Put	Bond Future	1239	1	1	1	650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R035 On 04-February-21	10.04	Put	Bond Future	5269	6	5	6	0.00
08/12/2020	R035 On 04-February-21	10.14	Put	Bond Future	4728	5	5	5	650.00
08/12/2020	R035 On 04-February-21	10.05	Put	Bond Future	5213	6	5	6	0.00
08/12/2020	R035 On 04-February-21	10.06	Put	Bond Future	5158	6	5	6	0.00
08/12/2020	R035 On 06-May-21			Bond Future	10.96	86.4538	87.0504	86.4538	0.00
08/12/2020	R035 On 06-May-21	11.05	Call	Bond Future	3840	4	4	4	0.00
08/12/2020	R035 On 06-May-21	11.15	Call	Bond Future	4180	4	4	4	600.00
08/12/2020	R035 On 06-May-21	12.91	Call	Bond Future	11559	11	12	11	0.00
08/12/2020	R035 On 06-May-21	10.40	Call	Bond Future	1962	2	2	2	600.00
08/12/2020	R035 On 06-May-21	10.81	Call	Bond Future	3074	3	3	3	1,650.00
08/12/2020	R035 On 06-May-21	11.32	Call	Bond Future	4789	4	5	4	0.00
08/12/2020	R035 On 06-May-21	12.36	Call	Bond Future	9148	9	9	9	0.00
08/12/2020	R035 On 06-May-21	12.35	Call	Bond Future	9106	9	9	9	0.00
08/12/2020	R035 On 06-May-21	12.02	Call	Bond Future	7657	7	8	7	0.00
08/12/2020	R035 On 06-May-21	10.55	Call	Bond Future	2338	2	2	2	0.00
08/12/2020	R035 On 06-May-21	10.05	Call	Bond Future	1274	1	1	1	500.00
08/12/2020	R035 On 06-May-21	11.55	Call	Bond Future	5672	5	6	5	0.00
08/12/2020	R035 On 06-May-21	12.77	Call	Bond Future	10937	10	11	10	0.00
08/12/2020	R035 On 06-May-21	10.24	Call	Bond Future	1605	1	2	1	793.00
08/12/2020	R035 On 06-May-21	12.37	Call	Bond Future	9191	9	9	9	0.00
08/12/2020	R035 On 06-May-21	12.35	Put	Bond Future	1003	1	1	1	0.00
08/12/2020	R035 On 06-May-21	12.36	Put	Bond Future	992	1	1	1	0.00
08/12/2020	R035 On 06-May-21	12.77	Put	Bond Future	612	1	1	1	1,650.00
08/12/2020	R035 On 06-May-21	10.24	Put	Bond Future	6293	7	6	7	0.00
08/12/2020	R035 On 06-May-21	11.55	Put	Bond Future	2083	2	2	2	1,650.00
08/12/2020	R035 On 06-May-21	12.91	Put	Bond Future	515	1	1	1	600.00
08/12/2020	R035 On 06-May-21	10.40	Put	Bond Future	5575	6	6	6	0.00
08/12/2020	R035 On 06-May-21	10.55	Put	Bond Future	4960	5	5	5	500.00
08/12/2020	R035 On 06-May-21	10.05	Put	Bond Future	7263	8	7	8	0.00
08/12/2020	R035 On 06-May-21	12.02	Put	Bond Future	1370	2	1	2	793.00
08/12/2020	R035 On 06-May-21	11.32	Put	Bond Future	2571	3	3	3	793.00
08/12/2020	R035 On 06-May-21	12.37	Put	Bond Future	981	1	1	1	0.00
08/12/2020	R035 On 06-May-21	10.81	Put	Bond Future	4017	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R035 On 06-May-21	11.05	Put	Bond Future	3274	4	3	4	500.00
08/12/2020	R035 On 06-May-21	11.15	Put	Bond Future	2996	3	3	3	0.00
08/12/2020	R035 On 05-August-21			Bond Future	11.19	87.3968	87.9902	87.3968	0.00
08/12/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/12/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/12/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/12/2020	R035 On 05-August-21	5.31	Put	Bond Future	50101	51	50	51	0.00
08/12/2020	R035 On 05-August-21	5.30	Put	Bond Future	50217	51	50	51	0.00
08/12/2020	R035 On 05-August-21	5.29	Put	Bond Future	50334	51	50	51	0.00
08/12/2020	R035 On 04-November-21			Bond Future	11.43	83.8740	84.4536	83.8740	0.00
08/12/2020	R035 On 04-November-21	13.82	Call	Bond Future	13468	13	13	13	0.00
08/12/2020	R035 On 04-November-21	10.23	Call	Bond Future	1935	2	2	2	782.00
08/12/2020	R035 On 04-November-21	11.75	Call	Bond Future	5876	6	6	6	0.00
08/12/2020	R035 On 04-November-21	12.51	Call	Bond Future	8647	8	9	8	0.00
08/12/2020	R035 On 04-November-21	12.52	Call	Bond Future	8681	8	9	8	0.00
08/12/2020	R035 On 04-November-21	10.62	Call	Bond Future	2679	2	3	2	400.00
08/12/2020	R035 On 04-November-21	11.08	Call	Bond Future	3845	4	4	4	0.00
08/12/2020	R035 On 04-November-21	12.53	Call	Bond Future	8716	8	9	8	0.00
08/12/2020	R035 On 04-November-21	10.12	Call	Bond Future	1762	2	2	2	400.00
08/12/2020	R035 On 04-November-21	11.75	Put	Bond Future	3996	4	4	4	782.00
08/12/2020	R035 On 04-November-21	12.53	Put	Bond Future	2565	3	3	3	0.00
08/12/2020	R035 On 04-November-21	11.08	Put	Bond Future	5917	6	6	6	782.00
08/12/2020	R035 On 04-November-21	10.23	Put	Bond Future	9438	10	9	10	0.00
08/12/2020	R035 On 04-November-21	10.12	Put	Bond Future	10003	10	10	10	0.00
08/12/2020	R035 On 04-November-21	10.62	Put	Bond Future	7629	8	8	8	0.00
08/12/2020	R035 On 04-November-21	12.52	Put	Bond Future	2583	3	3	3	0.00
08/12/2020	R035 On 04-November-21	12.51	Put	Bond Future	2601	3	3	3	0.00
08/12/2020	R035 On 04-November-21	13.82	Put	Bond Future	959	1	1	1	400.00
08/12/2020	R186 On 04-February-21			Bond Future	6.97	117.7890	118.1956	117.7890	80,150.00
08/12/2020	R186 On 04-February-21	8.17	Call	Bond Future	6145	6	6	6	0.00
08/12/2020	R186 On 04-February-21	8.00	Call	Bond Future	5347	5	5	5	0.00
08/12/2020	R186 On 04-February-21	8.16	Call	Bond Future	6098	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R186 On 04-February-21	8.15	Call	Bond Future	6051	6	6	6	0.00
08/12/2020	R186 On 04-February-21	8.00	Put	Bond Future	93	0	0	0	15,177.00
08/12/2020	R186 On 04-February-21	8.17	Put	Bond Future	56	0	0	0	0.00
08/12/2020	R186 On 04-February-21	8.15	Put	Bond Future	60	0	0	0	0.00
08/12/2020	R186 On 04-February-21	8.16	Put	Bond Future	58	0	0	0	0.00
08/12/2020	R186 On 06-May-21			Bond Future	7.13	119.0185	119.4155	119.0185	0.00
08/12/2020	R186 On 06-May-21	10.78	Call	Bond Future	16530	16	17	16	0.00
08/12/2020	R186 On 06-May-21	10.77	Call	Bond Future	16489	16	16	16	0.00
08/12/2020	R186 On 06-May-21	10.76	Call	Bond Future	16448	16	16	16	0.00
08/12/2020	R186 On 06-May-21	10.76	Put	Bond Future	1	0	0	0	0.00
08/12/2020	R186 On 06-May-21	10.77	Put	Bond Future	1	0	0	0	0.00
08/12/2020	R186 On 06-May-21	10.78	Put	Bond Future	1	0	0	0	0.00
08/12/2020	R186 On 05-August-21			Bond Future	7.30	115.0350	115.4231	115.0350	0.00
08/12/2020	R186 On 05-August-21	8.63	Call	Bond Future	6620	6	7	6	0.00
08/12/2020	R186 On 05-August-21	8.62	Call	Bond Future	6584	6	7	6	0.00
08/12/2020	R186 On 05-August-21	8.61	Call	Bond Future	6547	6	7	6	0.00
08/12/2020	R186 On 05-August-21	8.61	Put	Bond Future	546	1	1	1	0.00
08/12/2020	R186 On 05-August-21	8.62	Put	Bond Future	538	1	1	1	0.00
08/12/2020	R186 On 05-August-21	8.63	Put	Bond Future	531	1	1	1	0.00
08/12/2020	R186 On 04-November-21			Bond Future	7.48	116.2879	116.6527	116.2879	0.00
08/12/2020	R186 On 04-November-21	8.11	Call	Bond Future	4374	4	4	4	0.00
08/12/2020	R186 On 04-November-21	8.09	Call	Bond Future	4313	4	4	4	0.00
08/12/2020	R186 On 04-November-21	8.10	Call	Bond Future	4343	4	4	4	0.00
08/12/2020	R186 On 04-November-21	8.10	Put	Bond Future	1607	2	2	2	0.00
08/12/2020	R186 On 04-November-21	8.09	Put	Bond Future	1621	2	2	2	0.00
08/12/2020	R186 On 04-November-21	8.11	Put	Bond Future	1593	2	2	2	0.00
08/12/2020	R197 On 04-February-21			Bond Future	319.06	318.2117	319.0593	318.2117	2,454.00
08/12/2020	R197 On 06-May-21			Bond Future	322.43	321.6109	322.4307	321.6109	0.00
08/12/2020	R197 On 05-August-21			Bond Future	317.98	317.1827	317.9759	317.1827	0.00
08/12/2020	R197 On 04-November-21			Bond Future	321.44	320.7094	321.4364	320.7094	0.00
08/12/2020	R202 On 04-February-21			Bond Future	220.21	215.7721	220.2054	215.7721	7,838.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R202 On 06-May-21			Bond Future	222.53	218.0772	222.5323	218.0772	0.00
08/12/2020	R202 On 05-August-21			Bond Future	220.73	216.2518	220.7318	216.2518	0.00
08/12/2020	R202 On 04-November-21			Bond Future	223.13	218.6560	223.1337	218.6560	0.00
08/12/2020	R209 On 04-February-21			Bond Future	10.46	70.1556	70.6272	70.1556	26,089.00
08/12/2020	R209 On 04-February-21	10.11	Call	Bond Future	1202	1	1	1	0.00
08/12/2020	R209 On 04-February-21	10.10	Call	Bond Future	1181	1	1	1	0.00
08/12/2020	R209 On 04-February-21	10.12	Call	Bond Future	1224	1	1	1	0.00
08/12/2020	R209 On 04-February-21	10.12	Put	Bond Future	3187	4	3	4	0.00
08/12/2020	R209 On 04-February-21	10.10	Put	Bond Future	3264	4	3	4	0.00
08/12/2020	R209 On 04-February-21	10.11	Put	Bond Future	3225	4	3	4	0.00
08/12/2020	R209 On 06-May-21			Bond Future	10.64	67.7483	68.2168	67.7483	5,250.00
08/12/2020	R209 On 06-May-21	10.60	Call	Bond Future	3070	3	3	3	0.00
08/12/2020	R209 On 06-May-21	11.60	Call	Bond Future	6424	6	6	6	0.00
08/12/2020	R209 On 06-May-21	10.25	Call	Bond Future	2178	2	2	2	5,325.00
08/12/2020	R209 On 06-May-21	11.25	Call	Bond Future	5131	5	5	5	0.00
08/12/2020	R209 On 06-May-21	12.24	Call	Bond Future	8821	8	9	8	0.00
08/12/2020	R209 On 06-May-21	9.75	Call	Bond Future	1201	1	1	1	5,000.00
08/12/2020	R209 On 06-May-21	11.00	Call	Bond Future	4274	4	4	4	0.00
08/12/2020	R209 On 06-May-21	10.00	Call	Bond Future	1643	1	2	1	0.00
08/12/2020	R209 On 06-May-21	12.25	Call	Bond Future	8859	8	9	8	0.00
08/12/2020	R209 On 06-May-21	12.23	Call	Bond Future	8783	8	9	8	0.00
08/12/2020	R209 On 06-May-21	12.22	Call	Bond Future	8745	8	9	8	0.00
08/12/2020	R209 On 06-May-21	12.22	Put	Bond Future	713	1	1	1	0.00
08/12/2020	R209 On 06-May-21	12.23	Put	Bond Future	705	1	1	1	0.00
08/12/2020	R209 On 06-May-21	12.25	Put	Bond Future	689	1	1	1	9,150.00
08/12/2020	R209 On 06-May-21	11.00	Put	Bond Future	2329	3	2	3	3,500.00
08/12/2020	R209 On 06-May-21	10.00	Put	Bond Future	5385	6	5	6	0.00
08/12/2020	R209 On 06-May-21	9.75	Put	Bond Future	6474	7	6	7	0.00
08/12/2020	R209 On 06-May-21	12.24	Put	Bond Future	697	1	1	1	0.00
08/12/2020	R209 On 06-May-21	11.25	Put	Bond Future	1867	2	2	2	9,150.00
08/12/2020	R209 On 06-May-21	11.60	Put	Bond Future	1377	2	1	2	3,750.00
08/12/2020	R209 On 06-May-21	10.25	Put	Bond Future	4434	5	4	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
08/12/2020	R209 On 06-May-21	10.60	Put	Bond Future	3320	4	3	4	6,250.00
08/12/2020	R209 On 05-August-21			Bond Future	10.84	68.4875	68.9534	68.4875	0.00
08/12/2020	R209 On 05-August-21	11.80	Call	Bond Future	6819	6	7	6	0.00
08/12/2020	R209 On 05-August-21	11.79	Call	Bond Future	6783	6	7	6	0.00
08/12/2020	R209 On 05-August-21	11.81	Call	Bond Future	6855	7	7	7	0.00
08/12/2020	R209 On 05-August-21	11.81	Put	Bond Future	1855	2	2	2	0.00
08/12/2020	R209 On 05-August-21	11.79	Put	Bond Future	1880	2	2	2	0.00
08/12/2020	R209 On 05-August-21	11.80	Put	Bond Future	1868	2	2	2	0.00
08/12/2020	R209 On 04-November-21			Bond Future	11.04	66.0933	66.5482	66.0933	0.00
08/12/2020	R209 On 04-November-21	12.18	Call	Bond Future	7911	8	8	8	0.00
08/12/2020	R209 On 04-November-21	12.19	Call	Bond Future	7945	8	8	8	0.00
08/12/2020	R209 On 04-November-21	12.17	Call	Bond Future	7876	8	8	8	0.00
08/12/2020	R209 On 04-November-21	12.19	Put	Bond Future	2217	2	2	2	0.00
08/12/2020	R209 On 04-November-21	12.18	Put	Bond Future	2229	2	2	2	0.00
08/12/2020	R209 On 04-November-21	12.17	Put	Bond Future	2241	2	2	2	0.00
08/12/2020	R210 On 04-February-21			Bond Future	195.39	193.7563	195.3913	193.7563	1,254.00
08/12/2020	R210 On 06-May-21			Bond Future	194.74	193.1100	194.7399	193.1100	0.00
08/12/2020	R210 On 05-August-21			Bond Future	196.89	195.2625	196.8886	195.2625	0.00
08/12/2020	R210 On 04-November-21			Bond Future	196.29	194.6906	196.2887	194.6906	0.00
08/12/2020	R212 On 04-February-21			Bond Future	170.12	170.0451	170.1173	170.0451	6,342.00
08/12/2020	R212 On 06-May-21			Bond Future	171.92	171.8620	171.9153	171.8620	0.00
08/12/2020	R212 On 05-August-21			Bond Future	171.48	171.4431	171.4776	171.4431	0.00
08/12/2020	R212 On 04-November-21			Bond Future	173.34	173.3492	173.3437	173.3492	0.00
08/12/2020	R213 On 04-February-21			Bond Future	9.47	86.8711	87.3125	86.8711	8,945.00
08/12/2020	R213 On 04-February-21	9.41	Call	Bond Future	1702	2	2	2	0.00
08/12/2020	R213 On 04-February-21	9.40	Call	Bond Future	1675	1	2	1	0.00
08/12/2020	R213 On 04-February-21	9.39	Call	Bond Future	1648	1	2	1	0.00
08/12/2020	R213 On 04-February-21	9.39	Put	Bond Future	2126	2	2	2	0.00
08/12/2020	R213 On 04-February-21	9.40	Put	Bond Future	2096	2	2	2	0.00
08/12/2020	R213 On 04-February-21	9.41	Put	Bond Future	2066	2	2	2	0.00
08/12/2020	R213 On 06-May-21			Bond Future	9.67	84.2492	84.6857	84.2492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R213 On 06-May-21	11.90	Call	Bond Future	11464	11	11	11	0.00
08/12/2020	R213 On 06-May-21	11.89	Call	Bond Future	11421	11	11	11	0.00
08/12/2020	R213 On 06-May-21	11.91	Call	Bond Future	11507	11	12	11	0.00
08/12/2020	R213 On 06-May-21	11.91	Put	Bond Future	201	0	0	0	0.00
08/12/2020	R213 On 06-May-21	11.89	Put	Bond Future	208	0	0	0	0.00
08/12/2020	R213 On 06-May-21	11.90	Put	Bond Future	205	0	0	0	0.00
08/12/2020	R213 On 05-August-21			Bond Future	9.87	85.1681	85.5997	85.1681	0.00
08/12/2020	R213 On 05-August-21	10.78	Call	Bond Future	6348	6	6	6	0.00
08/12/2020	R213 On 05-August-21	10.14	Call	Bond Future	4150	4	4	4	0.00
08/12/2020	R213 On 05-August-21	10.86	Call	Bond Future	6648	6	7	6	0.00
08/12/2020	R213 On 05-August-21	9.34	Call	Bond Future	2050	2	2	2	200.00
08/12/2020	R213 On 05-August-21	10.85	Call	Bond Future	6610	6	7	6	0.00
08/12/2020	R213 On 05-August-21	10.84	Call	Bond Future	6572	6	7	6	0.00
08/12/2020	R213 On 05-August-21	10.84	Put	Bond Future	1579	2	2	2	0.00
08/12/2020	R213 On 05-August-21	10.85	Put	Bond Future	1567	2	2	2	0.00
08/12/2020	R213 On 05-August-21	10.14	Put	Bond Future	2730	3	3	3	200.00
08/12/2020	R213 On 05-August-21	9.34	Put	Bond Future	4982	5	5	5	0.00
08/12/2020	R213 On 05-August-21	10.86	Put	Bond Future	1555	2	2	2	0.00
08/12/2020	R213 On 05-August-21	10.78	Put	Bond Future	1653	2	2	2	200.00
08/12/2020	R213 On 04-November-21			Bond Future	10.09	82.5663	82.9828	82.5663	0.00
08/12/2020	R213 On 04-November-21	11.10	Call	Bond Future	7142	7	7	7	0.00
08/12/2020	R213 On 04-November-21	11.09	Call	Bond Future	7107	7	7	7	0.00
08/12/2020	R213 On 04-November-21	11.11	Call	Bond Future	7177	7	7	7	0.00
08/12/2020	R213 On 04-November-21	11.09	Put	Bond Future	2082	2	2	2	0.00
08/12/2020	R213 On 04-November-21	11.10	Put	Bond Future	2069	2	2	2	0.00
08/12/2020	R213 On 04-November-21	11.11	Put	Bond Future	2056	2	2	2	0.00
08/12/2020	R214 On 04-February-21			Bond Future	10.97	66.4688	66.9369	66.4688	15,478.00
08/12/2020	R214 On 04-February-21	10.32	Call	Bond Future	723	1	1	1	0.00
08/12/2020	R214 On 04-February-21	10.31	Call	Bond Future	708	1	1	1	0.00
08/12/2020	R214 On 04-February-21	10.33	Call	Bond Future	738	1	1	1	0.00
08/12/2020	R214 On 04-February-21	10.33	Put	Bond Future	4545	5	5	5	0.00
08/12/2020	R214 On 04-February-21	10.31	Put	Bond Future	4640	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
08/12/2020	R214 On 04-February-21	10.32	Put	Bond Future	4593	5	5	5	0.00
08/12/2020	R214 On 06-May-21			Bond Future	11.16	63.8861	64.3517	63.8861	0.00
08/12/2020	R214 On 06-May-21	12.27	Call	Bond Future	7004	7	7	7	0.00
08/12/2020	R214 On 06-May-21	12.26	Call	Bond Future	6970	7	7	7	0.00
08/12/2020	R214 On 06-May-21	12.25	Call	Bond Future	6936	7	7	7	0.00
08/12/2020	R214 On 06-May-21	12.25	Put	Bond Future	1350	1	1	1	0.00
08/12/2020	R214 On 06-May-21	12.26	Put	Bond Future	1337	1	1	1	0.00
08/12/2020	R214 On 06-May-21	12.27	Put	Bond Future	1324	1	1	1	0.00
08/12/2020	R214 On 05-August-21			Bond Future	11.36	64.5829	65.0464	64.5829	0.00
08/12/2020	R214 On 05-August-21	12.02	Call	Bond Future	5838	6	6	6	0.00
08/12/2020	R214 On 05-August-21	12.03	Call	Bond Future	5871	6	6	6	0.00
08/12/2020	R214 On 05-August-21	12.01	Call	Bond Future	5804	6	6	6	0.00
08/12/2020	R214 On 05-August-21	12.03	Put	Bond Future	2425	3	2	3	0.00
08/12/2020	R214 On 05-August-21	12.01	Put	Bond Future	2457	3	2	3	0.00
08/12/2020	R214 On 05-August-21	12.02	Put	Bond Future	2441	3	2	3	0.00
08/12/2020	R214 On 04-November-21			Bond Future	11.56	62.0091	62.4627	62.0091	0.00
08/12/2020	R214 On 04-November-21	12.48	Call	Bond Future	7210	7	7	7	0.00
08/12/2020	R214 On 04-November-21	12.47	Call	Bond Future	7178	7	7	7	0.00
08/12/2020	R214 On 04-November-21	12.46	Call	Bond Future	7146	7	7	7	0.00
08/12/2020	R214 On 04-November-21	12.46	Put	Bond Future	2721	3	3	3	0.00
08/12/2020	R214 On 04-November-21	12.48	Put	Bond Future	2693	3	3	3	0.00
08/12/2020	R214 On 04-November-21	12.47	Put	Bond Future	2707	3	3	3	0.00
08/12/2020	R248 On 04-February-21			Bond Future	11.12	83.1178	83.7313	83.1178	115,445.00
08/12/2020	R248 On 04-February-21	10.48	Call	Bond Future	673	1	1	1	0.00
08/12/2020	R248 On 04-February-21	10.80	Call	Bond Future	1402	1	1	1	2,140.00
08/12/2020	R248 On 04-February-21	9.80	Call	Bond Future	89	0	0	0	2,140.00
08/12/2020	R248 On 04-February-21	11.50	Call	Bond Future	3971	4	4	4	0.00
08/12/2020	R248 On 04-February-21	10.47	Call	Bond Future	656	1	1	1	0.00
08/12/2020	R248 On 04-February-21	10.46	Call	Bond Future	639	1	1	1	0.00
08/12/2020	R248 On 04-February-21	10.75	Call	Bond Future	1268	1	1	1	0.00
08/12/2020	R248 On 04-February-21	10.46	Put	Bond Future	5502	6	6	6	0.00
08/12/2020	R248 On 04-February-21	10.47	Put	Bond Future	5441	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2020	R248 On 04-February-21	10.75	Put	Bond Future	3932	4	4	4	0.00
08/12/2020	R248 On 04-February-21	11.50	Put	Bond Future	1392	2	1	2	0.00
08/12/2020	R248 On 04-February-21	9.80	Put	Bond Future	10354	11	10	11	0.00
08/12/2020	R248 On 04-February-21	10.48	Put	Bond Future	5380	6	5	6	0.00
08/12/2020	R248 On 04-February-21	10.80	Put	Bond Future	3697	4	4	4	0.00
08/12/2020	R248 On 06-May-21			Bond Future	11.32	79.5747	80.1854	79.5747	0.00
08/12/2020	R248 On 06-May-21	12.35	Call	Bond Future	8068	8	8	8	0.00
08/12/2020	R248 On 06-May-21	12.34	Call	Bond Future	8023	8	8	8	0.00
08/12/2020	R248 On 06-May-21	12.36	Call	Bond Future	8113	8	8	8	0.00
08/12/2020	R248 On 06-May-21	12.36	Put	Bond Future	1574	2	2	2	0.00
08/12/2020	R248 On 06-May-21	12.34	Put	Bond Future	1600	2	2	2	0.00
08/12/2020	R248 On 06-May-21	12.35	Put	Bond Future	1587	2	2	2	0.00
08/12/2020	R248 On 05-August-21			Bond Future	11.52	80.4428	81.0511	80.4428	0.00
08/12/2020	R248 On 05-August-21	12.51	Call	Bond Future	8302	8	8	8	0.00
08/12/2020	R248 On 05-August-21	12.50	Call	Bond Future	8260	8	8	8	0.00
08/12/2020	R248 On 05-August-21	12.52	Call	Bond Future	8344	8	8	8	0.00
08/12/2020	R248 On 05-August-21	12.50	Put	Bond Future	2295	2	2	2	0.00
08/12/2020	R248 On 05-August-21	12.51	Put	Bond Future	2280	2	2	2	0.00
08/12/2020	R248 On 05-August-21	12.52	Put	Bond Future	2265	2	2	2	0.00
08/12/2020	R248 On 04-November-21			Bond Future	11.73	76.9073	77.5036	76.9073	0.00
08/12/2020	R248 On 04-November-21	12.83	Call	Bond Future	9185	9	9	9	0.00
08/12/2020	R248 On 04-November-21	12.84	Call	Bond Future	9220	9	9	9	0.00
08/12/2020	R248 On 04-November-21	12.85	Call	Bond Future	9255	9	9	9	0.00
08/12/2020	R248 On 04-November-21	12.85	Put	Bond Future	2710	3	3	3	0.00
08/12/2020	R248 On 04-November-21	12.84	Put	Bond Future	2729	3	3	3	0.00
08/12/2020	R248 On 04-November-21	12.83	Put	Bond Future	2747	3	3	3	0.00