



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 MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	2025 On 06-August-20			Bond Future	136.80	136.6998	136.8001	136.6998	5,204.00
14/05/2020	2025 On 05-November-20			Bond Future	138.53	138.4258	138.5267	138.4258	0.00
14/05/2020	2025 On 04-February-21			Bond Future	138.77	138.6654	138.7675	138.6654	0.00
14/05/2020	2025 On 06-May-21			Bond Future	140.58	140.4790	140.5823	140.4790	0.00
14/05/2020	2029 On 06-August-20			Bond Future	98.59	99.7839	98.5932	99.7839	4,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2020	2029 On 05-November-20			Bond Future	98.70	99.9066	98.7004	99.9066	0.00
14/05/2020	2029 On 04-February-21			Bond Future	99.96	101.1790	99.9573	101.1790	0.00
14/05/2020	2029 On 06-May-21			Bond Future	100.11	101.3509	100.1132	101.3509	0.00
14/05/2020	2030 On 06-August-20			Bond Future	9.82	90.5519	9.8244	90.5519	120,404.00
14/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1097	2	1097	2	0.00
14/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	4729	6	4729	6	0.00
14/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1032	1	1032	1	450.00
14/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	320	1	320	1	800.00
14/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	762	1	762	1	800.00
14/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1131	2	1131	2	0.00
14/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	8081	9	8081	9	0.00
14/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	3317	4	3317	4	470.00
14/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	5855	7	5855	7	470.00
14/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	1732	2	1732	2	0.00
14/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	6047	7	6047	7	0.00
14/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	3483	4	3483	4	0.00
14/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	2554	3	2554	3	450.00
14/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1114	2	1114	2	0.00
14/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	9024	10	9024	10	0.00
14/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	4034	5	4034	5	650.00
14/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	6518	8	6518	8	0.00
14/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	412	1	412	1	323.00
14/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1290	2	1290	2	323.00
14/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	8285	7	8285	7	0.00
14/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	887	1	887	1	650.00
14/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	1038	1	1038	1	0.00
14/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	4893	4	4893	4	0.00
14/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	374	0	374	0	650.00
14/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	5312	4	5312	4	0.00
14/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	4044	3	4044	3	800.00
14/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	5269	4	5269	4	0.00
14/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	521	0	521	0	0.00
14/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1901	1	1901	1	0.00
14/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	2337	2	2337	2	0.00

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14/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	2973	2	2973	2	0.00
14/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	2226	2	2226	2	0.00
14/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	1569	1	1569	1	5,000.00
14/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	6408	5	6408	5	0.00
14/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	9077	8	9077	8	0.00
14/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	1107	1	1107	1	0.00
14/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	5530	5	5530	5	0.00
14/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	5355	4	5355	4	0.00
14/05/2020	2030 On 05-November-20			Bond Future	10.01	91.6744	10.0082	91.6744	0.00
14/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1345	2	1345	2	3,000.00
14/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	2808	3	2808	3	0.00
14/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	767	1	767	1	1,000.00
14/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1643	2	1643	2	1,000.00
14/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1180	2	1180	2	3,000.00
14/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2293	3	2293	3	0.00
14/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	3996	5	3996	5	0.00
14/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	576	1	576	1	3,000.00
14/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2314	3	2314	3	0.00
14/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	785	1	785	1	14,160.00
14/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1359	2	1359	2	14,160.00
14/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	3436	4	3436	4	0.00
14/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	1989	3	1989	3	3,000.00
14/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	5298	6	5298	6	0.00
14/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1625	2	1625	2	15,947.00
14/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	4965	6	4965	6	0.00
14/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2336	3	2336	3	0.00
14/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	952	1	952	1	15,947.00
14/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	7186	6	7186	6	0.00
14/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	5740	5	5740	5	0.00
14/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2823	2	2823	2	3,000.00
14/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	9531	8	9531	8	0.00
14/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	7932	7	7932	7	0.00
14/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	5813	5	5813	5	0.00
14/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	8536	8	8536	8	0.00

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14/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	6376	6	6376	6	0.00
14/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	10419	9	10419	9	0.00
14/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	4250	4	4250	4	14,160.00
14/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	3018	3	3018	3	15,947.00
14/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	3714	3	3714	3	1,000.00
14/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	5776	5	5776	5	0.00
14/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	11852	11	11852	11	0.00
14/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	7144	6	7144	6	0.00
14/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	5018	4	5018	4	3,000.00
14/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	10527	9	10527	9	0.00
14/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	7977	7	7977	7	0.00
14/05/2020	2030 On 04-February-21			Bond Future	10.21	88.8154	10.2102	88.8154	0.00
14/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1006	1	1006	1	1,000.00
14/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2087	3	2087	3	0.00
14/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	1998	2	1998	2	1,000.00
14/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	997	1	997	1	800.00
14/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2069	3	2069	3	0.00
14/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2051	3	2051	3	0.00
14/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1580	2	1580	2	800.00
14/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	4444	5	4444	5	0.00
14/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	4498	4	4498	4	1,800.00
14/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	9123	8	9123	8	0.00
14/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	8025	7	8025	7	0.00
14/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	11547	10	11547	10	0.00
14/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	7864	7	7864	7	0.00
14/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	7904	7	7904	7	0.00
14/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	7825	7	7825	7	0.00
14/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	11495	10	11495	10	0.00
14/05/2020	2030 On 06-May-21			Bond Future	10.42	89.9575	10.4214	89.9575	0.00
14/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6135	7	6135	7	0.00
14/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2374	3	2374	3	700.00
14/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	8925	10	8925	10	0.00
14/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	8956	10	8956	10	0.00
14/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4231	5	4231	5	0.00

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14/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	8986	10	8986	10	0.00
14/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2698	2	2698	2	0.00
14/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	9225	8	9225	8	0.00
14/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2730	2	2730	2	0.00
14/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2714	2	2714	2	0.00
14/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	6215	5	6215	5	700.00
14/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	4522	4	4522	4	700.00
14/05/2020	2032 On 06-August-20			Bond Future	10.56	89.3052	10.5591	89.3052	99,302.00
14/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1414	2	1414	2	0.00
14/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	686	1	686	1	0.00
14/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	698	1	698	1	0.00
14/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	210	0	210	0	800.00
14/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	525	1	525	1	800.00
14/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	709	1	709	1	0.00
14/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	7481	6	7481	6	0.00
14/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	7590	6	7590	6	0.00
14/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	11591	10	11591	10	0.00
14/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	8487	7	8487	7	0.00
14/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	7535	6	7535	6	0.00
14/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	5364	4	5364	4	800.00
14/05/2020	2032 On 05-November-20			Bond Future	10.76	86.2634	10.7565	86.2634	0.00
14/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	1879	2	1879	2	0.00
14/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	5378	6	5378	6	0.00
14/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	5075	6	5075	6	0.00
14/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	924	1	924	1	3,000.00
14/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1609	2	1609	2	3,000.00
14/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1337	2	1337	2	1,000.00
14/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	1897	2	1897	2	0.00
14/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	763	1	763	1	1,000.00
14/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	1860	2	1860	2	0.00
14/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	7916	7	7916	7	0.00
14/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	11144	10	11144	10	0.00
14/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	12134	11	12134	11	0.00
14/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	3551	3	3551	3	1,000.00

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14/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	9378	8	9378	8	0.00
14/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	7827	7	7827	7	0.00
14/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	8554	7	8554	7	0.00
14/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	7871	7	7871	7	0.00
14/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	3751	3	3751	3	3,000.00
14/05/2020	2032 On 04-February-21			Bond Future	10.97	87.3419	10.9679	87.3419	0.00
14/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	856	1	856	1	800.00
14/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	1806	2	1806	2	0.00
14/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	1839	2	1839	2	0.00
14/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1362	2	1362	2	800.00
14/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	4505	5	4505	5	0.00
14/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	1822	2	1822	2	0.00
14/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	9821	9	9821	9	0.00
14/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	9774	9	9774	9	0.00
14/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	11478	10	11478	10	0.00
14/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	5334	5	5334	5	800.00
14/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	9867	9	9867	9	0.00
14/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	14309	13	14309	13	0.00
14/05/2020	2032 On 06-May-21			Bond Future	11.19	84.3158	11.1850	84.3158	0.00
14/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	8536	10	8536	10	0.00
14/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	8565	10	8565	10	0.00
14/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	8506	10	8506	10	0.00
14/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	3758	3	3758	3	0.00
14/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	3738	3	3738	3	0.00
14/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	3718	3	3718	3	0.00
14/05/2020	2033 On 06-August-20			Bond Future	95.47	96.5354	95.4703	96.5354	11,410.00
14/05/2020	2033 On 05-November-20			Bond Future	95.46	96.5415	95.4625	96.5415	0.00
14/05/2020	2033 On 04-February-21			Bond Future	96.68	97.7710	96.6782	97.7710	0.00
14/05/2020	2033 On 06-May-21			Bond Future	96.71	97.8202	96.7130	97.8202	0.00
14/05/2020	2037 On 06-August-20			Bond Future	11.41	80.3867	11.4125	80.3867	87,863.00
14/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	391	1	391	1	0.00
14/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	384	1	384	1	0.00
14/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	398	1	398	1	0.00
14/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	10836	10	10836	10	0.00

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14/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	10769	9	10769	9	0.00
14/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	10702	9	10702	9	0.00
14/05/2020	2037 On 05-November-20			Bond Future	11.61	81.3834	11.6103	81.3834	0.00
14/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1374	2	1374	2	0.00
14/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1347	2	1347	2	0.00
14/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1360	2	1360	2	0.00
14/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	10710	10	10710	10	0.00
14/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	10596	9	10596	9	0.00
14/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	10653	10	10653	10	0.00
14/05/2020	2037 On 04-February-21			Bond Future	11.83	78.1456	11.8251	78.1456	0.00
14/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	5830	7	5830	7	300.00
14/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1032	1	1032	1	72.00
14/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	1771	2	1771	2	0.00
14/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	11661	13	11661	13	0.00
14/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	2832	3	2832	3	0.00
14/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	1888	2	1888	2	0.00
14/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	5610	7	5610	7	0.00
14/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	1785	2	1785	2	0.00
14/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	2089	3	2089	3	240.00
14/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	1800	2	1800	2	0.00
14/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	11539	10	11539	10	0.00
14/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	5178	5	5178	5	240.00
14/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	10524	9	10524	9	0.00
14/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	11649	11	11649	11	0.00
14/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1767	1	1767	1	300.00
14/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	8811	8	8811	8	72.00
14/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	11212	10	11212	10	72.00
14/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	11594	10	11594	10	0.00
14/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	15393	14	15393	14	0.00
14/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	4999	4	4999	4	0.00
14/05/2020	2037 On 06-May-21			Bond Future	12.05	79.1506	12.0462	79.1506	0.00
14/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	7558	9	7558	9	0.00
14/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	7591	9	7591	9	0.00
14/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	7623	9	7623	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
14/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	5479	5	5479	5	0.00
14/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	5458	5	5458	5	0.00
14/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	5501	5	5501	5	0.00
14/05/2020	2038 On 06-August-20			Bond Future	106.54	107.9128	106.5393	107.9128	11,161.00
14/05/2020	2038 On 05-November-20			Bond Future	107.88	109.2754	107.8841	109.2754	0.00
14/05/2020	2038 On 04-February-21			Bond Future	107.54	108.9534	107.5444	108.9534	0.00
14/05/2020	2038 On 06-May-21			Bond Future	108.95	110.3785	108.9510	110.3785	0.00
14/05/2020	2040 On 06-August-20			Bond Future	11.56	82.4058	11.5561	82.4058	52,317.00
14/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	356	1	356	1	0.00
14/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	363	1	363	1	0.00
14/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	370	1	370	1	0.00
14/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1512	2	1512	2	0.00
14/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	2551	3	2551	3	0.00
14/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	142	0	142	0	800.00
14/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	391	1	391	1	800.00
14/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1382	2	1382	2	0.00
14/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	10972	9	10972	9	0.00
14/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	14789	13	14789	13	0.00
14/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	6575	5	6575	5	800.00
14/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	11259	10	11259	10	0.00
14/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	6278	5	6278	5	12,538.00
14/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	4495	4	4495	4	517.00
14/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	11332	10	11332	10	0.00
14/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	11187	10	11187	10	0.00
14/05/2020	2040 On 05-November-20			Bond Future	11.75	83.4276	11.7526	83.4276	0.00
14/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	680	1	680	1	2,000.00
14/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1210	2	1210	2	2,000.00
14/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	507	1	507	1	2,000.00
14/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	938	1	938	1	2,230.00
14/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1317	2	1317	2	0.00
14/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	2780	4	2780	4	2,230.00
14/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	4786	6	4786	6	0.00
14/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1334	2	1334	2	0.00
14/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	4143	5	4143	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
14/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1350	2	1350	2	0.00
14/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	5752	5	5752	5	2,000.00
14/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	11285	10	11285	10	0.00
14/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	11226	10	11226	10	0.00
14/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	16948	15	16948	15	0.00
14/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	13289	12	13289	12	0.00
14/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	5117	4	5117	4	2,000.00
14/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	7735	7	7735	7	0.00
14/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	11771	10	11771	10	0.00
14/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	11344	10	11344	10	0.00
14/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	15205	14	15205	14	0.00
14/05/2020	2040 On 04-February-21			Bond Future	11.97	79.9650	11.9658	79.9650	0.00
14/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1302	2	1302	2	800.00
14/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	4907	6	4907	6	0.00
14/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	1757	2	1757	2	0.00
14/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	732	1	732	1	500.00
14/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	796	1	796	1	800.00
14/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	1772	2	1772	2	0.00
14/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	1742	2	1742	2	0.00
14/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1517	2	1517	2	500.00
14/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4417	5	4417	5	0.00
14/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	6886	6	6886	6	500.00
14/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	13283	12	13283	12	0.00
14/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	12301	11	12301	11	0.00
14/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	18512	17	18512	17	0.00
14/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	17906	16	17906	16	0.00
14/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	14378	13	14378	13	0.00
14/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	12181	11	12181	11	0.00
14/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	12241	11	12241	11	0.00
14/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	6301	5	6301	5	800.00
14/05/2020	2040 On 06-May-21			Bond Future	12.18	80.9935	12.1849	80.9935	0.00
14/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	7335	8	7335	8	0.00
14/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	7368	8	7368	8	0.00
14/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	7302	8	7302	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
14/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	5934	5	5934	5	0.00
14/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	5909	5	5909	5	0.00
14/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	5885	5	5885	5	0.00
14/05/2020	2044 On 06-August-20			Bond Future	11.58	79.3129	11.5844	79.3129	83,276.00
14/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	239	0	239	0	0.00
14/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	77	0	77	0	602.00
14/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	249	0	249	0	0.00
14/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	305	1	305	1	602.00
14/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	30	0	30	0	140.00
14/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	156	0	156	0	140.00
14/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	244	0	244	0	0.00
14/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1640	2	1640	2	0.00
14/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2028	3	2028	3	0.00
14/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	20238	19	20238	19	0.00
14/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	14493	13	14493	13	0.00
14/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	12729	11	12729	11	0.00
14/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	6063	5	6063	5	140.00
14/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	12807	11	12807	11	0.00
14/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	5331	4	5331	4	602.00
14/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	11961	10	11961	10	0.00
14/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	12886	11	12886	11	0.00
14/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	17049	15	17049	15	0.00
14/05/2020	2044 On 05-November-20			Bond Future	11.77	80.2964	11.7740	80.2964	0.00
14/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	639	1	639	1	1,815.00
14/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	860	1	860	1	0.00
14/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	3744	5	3744	5	0.00
14/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1344	2	1344	2	0.00
14/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1378	2	1378	2	0.00
14/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	3888	5	3888	5	0.00
14/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	870	1	870	1	568.00
14/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	945	1	945	1	525.00
14/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	382	1	382	1	525.00
14/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	3167	4	3167	4	0.00
14/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	186	0	186	0	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	923	1	923	1	1,815.00
14/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1361	2	1361	2	0.00
14/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	2885	4	2885	4	0.00
14/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	356	1	356	1	568.00
14/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	11211	10	11211	10	0.00
14/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	13303	12	13303	12	0.00
14/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	7121	6	7121	6	1,815.00
14/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	6098	5	6098	5	1,815.00
14/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	22902	21	22902	21	0.00
14/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	11271	10	11271	10	0.00
14/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	13443	12	13443	12	0.00
14/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	18711	17	18711	17	0.00
14/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	19136	18	19136	18	0.00
14/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	13869	12	13869	12	0.00
14/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	15648	14	15648	14	0.00
14/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	7597	7	7597	7	525.00
14/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	11331	10	11331	10	0.00
14/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	6284	5	6284	5	568.00
14/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	13797	12	13797	12	0.00
14/05/2020	2044 On 04-February-21			Bond Future	11.98	76.9198	11.9796	76.9198	0.00
14/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1635	2	1635	2	0.00
14/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1664	2	1664	2	0.00
14/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1551	2	1551	2	0.00
14/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	842	1	842	1	405.00
14/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1650	2	1650	2	0.00
14/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1232	2	1232	2	0.00
14/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2550	3	2550	3	0.00
14/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	12734	11	12734	11	0.00
14/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	13176	12	13176	12	405.00
14/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	17599	16	17599	16	0.00
14/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	10074	9	10074	9	405.00
14/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	12797	11	12797	11	0.00
14/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	14836	13	14836	13	0.00
14/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	12672	11	12672	11	0.00

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14/05/2020	2044 On 06-May-21			Bond Future	12.19	77.9092	12.1905	77.9092	0.00
14/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	7378	8	7378	8	0.00
14/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	7346	8	7346	8	0.00
14/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	7313	8	7313	8	0.00
14/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	5899	5	5899	5	0.00
14/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	5923	5	5923	5	0.00
14/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	5875	5	5875	5	0.00
14/05/2020	2046 On 06-August-20			Bond Future	95.86	97.1450	95.8587	97.1450	15,257.00
14/05/2020	2046 On 05-November-20			Bond Future	95.28	96.5850	95.2819	96.5850	0.00
14/05/2020	2046 On 04-February-21			Bond Future	96.50	97.8151	96.4954	97.8151	0.00
14/05/2020	2046 On 06-May-21			Bond Future	95.95	97.2855	95.9483	97.2855	0.00
14/05/2020	2050 On 06-August-20			Bond Future	97.27	98.3450	97.2733	98.3450	15,749.00
14/05/2020	2050 On 05-November-20			Bond Future	98.50	99.5867	98.5011	99.5867	0.00
14/05/2020	2050 On 04-February-21			Bond Future	97.85	98.9446	97.8450	98.9446	0.00
14/05/2020	2050 On 06-May-21			Bond Future	99.12	100.2390	99.1249	100.2390	0.00
14/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	AL37 On 06-August-20			Index Future	722.88	722.9730	722.8820	722.9730	0.00
14/05/2020	AL37 On 05-November-20			Index Future	731.92	732.0160	731.9210	732.0160	0.00
14/05/2020	AL37 On 04-February-21			Index Future	741.07	741.1640	741.0670	741.1640	0.00
14/05/2020	AL37 On 06-May-21			Index Future	750.59	750.6840	750.5850	750.6840	0.00
14/05/2020	AL7T On 06-August-20			Index Future	799.39	799.4850	799.3850	799.4850	0.00
14/05/2020	AL7T On 05-November-20			Index Future	809.38	809.4850	809.3800	809.4850	0.00
14/05/2020	AL7T On 04-February-21			Index Future	819.49	819.6010	819.4940	819.6010	0.00
14/05/2020	AL7T On 06-May-21			Index Future	830.02	830.1280	830.0190	830.1280	0.00
14/05/2020	ALBI On 06-August-20			Index Future	705.25	705.3420	705.2530	705.3420	208.00
14/05/2020	ALBI On 05-November-20			Index Future	714.07	714.1640	714.0710	714.1640	0.00
14/05/2020	ALBI On 04-February-21			Index Future	722.99	723.0890	722.9940	723.0890	0.00
14/05/2020	ALBI On 06-May-21			Index Future	732.28	732.3770	732.2800	732.3770	0.00
14/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C025 On 31-January-25			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
14/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2020	ES33 On 06-August-20			Bond Future	12.29	73.5154	12.2875	73.5154	350.00
14/05/2020	ES33 On 05-November-20			Bond Future	12.54	70.6476	12.5399	70.6476	0.00
14/05/2020	ES33 On 04-February-21			Bond Future	12.81	71.5309	12.8133	71.5309	0.00
14/05/2020	ES33 On 06-May-21			Bond Future	13.09	68.6705	13.0893	68.6705	0.00
14/05/2020	ES42 On 06-August-20			Bond Future	12.64	73.4746	12.6374	73.4746	4,919.00
14/05/2020	ES42 On 05-November-20			Bond Future	12.88	70.1252	12.8815	70.1252	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
14/05/2020	ES42 On	04-February-21			Bond Future	13.14	71.0021	13.1373	71.0021	0.00
14/05/2020	ES42 On	06-May-21			Bond Future	13.41	67.6553	13.4060	67.6553	0.00
14/05/2020	GOVI On	06-August-20			GOVI	697.30	697.3850	697.2970	697.3850	1,043.00
14/05/2020	GOVI On	06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	06-August-20	728.13	Put	GOVI	308330	31	308330	31	0.00
14/05/2020	GOVI On	06-August-20	728.12	Put	GOVI	308230	31	308230	31	0.00
14/05/2020	GOVI On	06-August-20	728.14	Put	GOVI	308430	31	308430	31	0.00
14/05/2020	GOVI On	05-November-20			GOVI	706.02	706.1080	706.0160	706.1080	0.00
14/05/2020	GOVI On	05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	05-November-20	737.85	Put	GOVI	318340	32	318340	32	0.00
14/05/2020	GOVI On	05-November-20	737.83	Put	GOVI	318140	32	318140	32	0.00
14/05/2020	GOVI On	05-November-20	737.84	Put	GOVI	318240	32	318240	32	0.00
14/05/2020	GOVI On	04-February-21			GOVI	714.84	714.9320	714.8380	714.9320	0.00
14/05/2020	GOVI On	04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	04-February-21	750.94	Put	GOVI	361020	36	361020	36	0.00
14/05/2020	GOVI On	04-February-21	750.95	Put	GOVI	361120	36	361120	36	0.00
14/05/2020	GOVI On	04-February-21	750.96	Put	GOVI	361220	36	361220	36	0.00
14/05/2020	GOVI On	06-May-21			GOVI	724.02	724.1150	724.0190	724.1150	0.00
14/05/2020	GOVI On	06-May-21	678.67	Call	GOVI	453490	45	453490	45	0.00
14/05/2020	GOVI On	06-May-21	678.69	Call	GOVI	453290	45	453290	45	0.00
14/05/2020	GOVI On	06-May-21	678.68	Call	GOVI	453390	45	453390	45	0.00
14/05/2020	GOVI On	06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/05/2020	GOVI On	06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/05/2020	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2020	IGOV On	06-August-20			Index Future	253.44	254.7430	253.4350	254.7430	587.00
14/05/2020	IGOV On	05-November-20			Index Future	256.67	257.9920	256.6660	257.9920	47.00
14/05/2020	IGOV On	04-February-21			Index Future	259.93	261.2770	259.9340	261.2770	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
14/05/2020	IGOV On 06-May-21				Index Future	263.33	264.6940	263.3330	264.6940	0.00
14/05/2020	IS02 On 22-June-20				Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
14/05/2020	IS02 On 21-September-20				Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
14/05/2020	IS05 On 17-December-20				Interest Rate Swap	94.01	93.9900	94.0100	93.9900	0.00
14/05/2020	IS05 On 16-March-21				Interest Rate Swap	92.28	92.2500	92.2800	92.2500	0.00
14/05/2020	IS05 On 15-June-21				Interest Rate Swap	90.59	90.5500	90.5900	90.5500	0.00
14/05/2020	IS05 On 21-September-21				Interest Rate Swap	89.67	89.5900	89.6700	89.5900	0.00
14/05/2020	IS05 On 21-December-21				Interest Rate Swap	91.11	91.0100	91.1100	91.0100	51.00
14/05/2020	IS05 On 15-March-22				Interest Rate Swap	90.72	90.5900	90.7200	90.5900	0.00
14/05/2020	IS05 On 21-June-22				Interest Rate Swap	91.03	90.8700	91.0300	90.8700	0.00
14/05/2020	IS05 On 20-September-22				Interest Rate Swap	94.34	94.1700	94.3400	94.1700	0.00
14/05/2020	IS05 On 20-December-22				Interest Rate Swap	95.02	94.8300	95.0200	94.8300	0.00
14/05/2020	IS05 On 22-March-23				Interest Rate Swap	87.63	87.4300	87.6300	87.4300	0.00
14/05/2020	IS05 On 20-June-23				Interest Rate Swap	93.37	93.1500	93.3700	93.1500	0.00
14/05/2020	IS05 On 19-September-23				Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/05/2020	IS10 On 17-December-25				Interest Rate Swap	83.53	83.0100	83.5300	83.0100	0.00
14/05/2020	IS10 On 16-March-26				Interest Rate Swap	80.34	79.7900	80.3400	79.7900	0.00
14/05/2020	IS10 On 15-June-26				Interest Rate Swap	79.02	78.4300	79.0200	78.4300	0.00
14/05/2020	IS10 On 21-September-26				Interest Rate Swap	81.29	80.6300	81.2900	80.6300	0.00
14/05/2020	IS10 On 21-December-26				Interest Rate Swap	85.52	84.8000	85.5200	84.8000	0.00
14/05/2020	IS10 On 15-March-27				Interest Rate Swap	84.30	83.5000	84.3000	83.5000	0.00
14/05/2020	IS10 On 21-June-27				Interest Rate Swap	86.52	85.6800	86.5200	85.6800	0.00
14/05/2020	IS10 On 20-September-27				Interest Rate Swap	92.37	91.5100	92.3700	91.5100	0.00
14/05/2020	IS10 On 20-December-27				Interest Rate Swap	92.86	91.9900	92.8600	91.9900	0.00
14/05/2020	IS10 On 22-March-28				Interest Rate Swap	86.10	85.1900	86.1000	85.1900	0.00
14/05/2020	IS10 On 20-June-28				Interest Rate Swap	93.93	93.0100	93.9300	93.0100	0.00
14/05/2020	IS10 On 19-September-28				Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/05/2020	J186 On 21-December-26				Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/05/2020	R023 On 06-August-20				Bond Future	5.19	109.2678	5.1866	109.2678	27,356.00
14/05/2020	R023 On 06-August-20		7.26	Call	Bond Future	4938	5	4938	5	0.00
14/05/2020	R023 On 06-August-20		7.28	Call	Bond Future	4983	5	4983	5	0.00
14/05/2020	R023 On 06-August-20		7.27	Call	Bond Future	4961	5	4961	5	0.00
14/05/2020	R023 On 06-August-20		7.28	Put	Bond Future	6	0	6	0	0.00
14/05/2020	R023 On 06-August-20		7.27	Put	Bond Future	6	0	6	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
14/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	6	0	6	0	0.00
14/05/2020	R023 On 05-November-20			Bond Future	5.20	106.7090	5.2041	106.7090	0.00
14/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4893	5	4893	5	0.00
14/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4872	5	4872	5	0.00
14/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4913	5	4913	5	0.00
14/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	31	0	31	0	0.00
14/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	30	0	30	0	0.00
14/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	30	0	30	0	0.00
14/05/2020	R023 On 04-February-21			Bond Future	5.23	108.0429	5.2310	108.0429	0.00
14/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2483	2	2483	2	0.00
14/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2513	2	2513	2	0.00
14/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2498	2	2498	2	0.00
14/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	348	0	348	0	0.00
14/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	353	0	353	0	0.00
14/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	344	0	344	0	0.00
14/05/2020	R023 On 06-May-21			Bond Future	5.23	105.5174	5.2336	105.5174	0.00
14/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	4070	4	4070	4	0.00
14/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	4101	4	4101	4	0.00
14/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	4086	4	4086	4	0.00
14/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	99	0	99	0	0.00
14/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	98	0	98	0	0.00
14/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	101	0	101	0	0.00
14/05/2020	R035 On 06-August-20			Bond Future	11.17	89.2872	11.1736	89.2872	105,236.00
14/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	585	1	585	1	0.00
14/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	114	0	114	0	500.00
14/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	93	0	93	0	24,761.00
14/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	370	1	370	1	500.00
14/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	596	1	596	1	0.00
14/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1424	2	1424	2	0.00
14/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	51	0	51	0	3,000.00
14/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	575	1	575	1	0.00
14/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	17414	16	17414	16	0.00
14/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	8909	8	8909	8	0.00
14/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	9032	8	9032	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
14/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	15435	14	15435	14	0.00
14/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	8970	8	8970	8	0.00
14/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	6120	5	6120	5	500.00
14/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	10574	9	10574	9	0.00
14/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	14743	13	14743	13	0.00
14/05/2020	R035 On 05-November-20			Bond Future	11.38	85.9132	11.3778	85.9132	0.00
14/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	1938	2	1938	2	0.00
14/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	1958	3	1958	3	0.00
14/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	1917	2	1917	2	0.00
14/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	8717	8	8717	8	0.00
14/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	8669	8	8669	8	0.00
14/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	8621	8	8621	8	0.00
14/05/2020	R035 On 04-February-21			Bond Future	11.60	86.9872	11.5999	86.9872	0.00
14/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1691	2	1691	2	0.00
14/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	1807	2	1807	2	0.00
14/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1677	2	1677	2	0.00
14/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	3990	5	3990	5	0.00
14/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1663	2	1663	2	0.00
14/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	11609	10	11609	10	0.00
14/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	6765	6	6765	6	650.00
14/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	11665	10	11665	10	0.00
14/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	11115	10	11115	10	650.00
14/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	11553	10	11553	10	0.00
14/05/2020	R035 On 06-May-21			Bond Future	11.82	83.6232	11.8193	83.6232	0.00
14/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	7973	9	7973	9	0.00
14/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	8031	9	8031	9	0.00
14/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2451	3	2451	3	793.00
14/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	6931	8	6931	8	0.00
14/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	4870	6	4870	6	0.00
14/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	8002	9	8002	9	0.00
14/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	7803	7	7803	7	793.00
14/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	5795	5	5795	5	793.00
14/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	4996	4	4996	4	0.00
14/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	12290	11	12290	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	5021	4	5021	4	0.00
14/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	4971	4	4971	4	0.00
14/05/2020	R186 On 06-August-20			Bond Future	8.03	113.8934	8.0327	113.8934	81,854.00
14/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3218	3	3218	3	0.00
14/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	5601	6	5601	6	900.00
14/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2107	2	2107	2	900.00
14/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	2826	3	2826	3	0.00
14/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3252	3	3252	3	0.00
14/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3185	3	3185	3	0.00
14/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1475	1	1475	1	0.00
14/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	2280	2	2280	2	0.00
14/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1687	2	1687	2	0.00
14/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1439	1	1439	1	0.00
14/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1457	1	1457	1	0.00
14/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	643	1	643	1	0.00
14/05/2020	R186 On 05-November-20			Bond Future	8.19	115.3044	8.1930	115.3044	0.00
14/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	863	1	863	1	1,200.00
14/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4442	5	4442	5	0.00
14/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4410	5	4410	5	0.00
14/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2577	3	2577	3	1,200.00
14/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4377	5	4377	5	0.00
14/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2216	2	2216	2	3,500.00
14/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3463	4	3463	4	3,500.00
14/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6471	7	6471	7	0.00
14/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2723	3	2723	3	0.00
14/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	4019	4	4019	4	0.00
14/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	1238	1	1238	1	3,500.00
14/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	2129	2	2129	2	0.00
14/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	2146	2	2146	2	0.00
14/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3558	3	3558	3	0.00
14/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	2112	2	2112	2	0.00
14/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	7110	7	7110	7	0.00
14/05/2020	R186 On 04-February-21			Bond Future	8.37	111.4599	8.3711	111.4599	0.00
14/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	2956	3	2956	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
14/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	2979	3	2979	3	0.00
14/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3002	3	3002	3	0.00
14/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	4006	4	4006	4	0.00
14/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3980	4	3980	4	0.00
14/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	4032	4	4032	4	0.00
14/05/2020	R186 On 06-May-21			Bond Future	8.56	112.8928	8.5593	112.8928	0.00
14/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	10647	11	10647	11	0.00
14/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	10613	11	10613	11	0.00
14/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	10580	11	10580	11	0.00
14/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	985	1	985	1	0.00
14/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	993	1	993	1	0.00
14/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	977	1	977	1	0.00
14/05/2020	R197 On 06-August-20			Bond Future	306.97	306.8937	306.9741	306.8937	2,549.00
14/05/2020	R197 On 05-November-20			Bond Future	310.85	310.7681	310.8481	310.7681	0.00
14/05/2020	R197 On 04-February-21			Bond Future	306.87	306.7846	306.8654	306.7846	0.00
14/05/2020	R197 On 06-May-21			Bond Future	310.88	310.7976	310.8791	310.7976	0.00
14/05/2020	R202 On 06-August-20			Bond Future	213.60	213.7596	213.5997	213.7596	7,718.00
14/05/2020	R202 On 05-November-20			Bond Future	216.30	216.4579	216.2951	216.4579	0.00
14/05/2020	R202 On 04-February-21			Bond Future	214.83	214.9967	214.8317	214.9967	0.00
14/05/2020	R202 On 06-May-21			Bond Future	217.64	217.8085	217.6413	217.8085	0.00
14/05/2020	R208 On 06-August-20			Bond Future	3.33	104.5588	3.3337	104.5588	28,945.00
14/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1398	1	1398	1	0.00
14/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1404	1	1404	1	0.00
14/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1391	1	1391	1	0.00
14/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
14/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
14/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
14/05/2020	R208 On 05-November-20			Bond Future	2.23	102.4599	2.2297	102.4599	0.00
14/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	995	1	995	1	0.00
14/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	991	1	991	1	0.00
14/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	988	1	988	1	0.00
14/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
14/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
14/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2020	R209 On 06-August-20			Bond Future	11.16	67.7051	11.1558	67.7051	63,963.00
14/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
14/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
14/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	43072	42	43072	42	0.00
14/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	43181	42	43181	42	0.00
14/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	42964	42	42964	42	0.00
14/05/2020	R209 On 05-November-20			Bond Future	11.34	65.4013	11.3389	65.4013	0.00
14/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1495	2	1495	2	0.00
14/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1523	2	1523	2	0.00
14/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1509	2	1509	2	0.00
14/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	8962	8	8962	8	0.00
14/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	8916	8	8916	8	0.00
14/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	9009	8	9009	8	0.00
14/05/2020	R209 On 04-February-21			Bond Future	11.53	66.2189	11.5330	66.2189	0.00
14/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	1915	2	1915	2	0.00
14/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	1929	2	1929	2	0.00
14/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	1901	2	1901	2	0.00
14/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	9779	9	9779	9	0.00
14/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	9733	9	9733	9	0.00
14/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	9688	9	9688	9	0.00
14/05/2020	R209 On 06-May-21			Bond Future	11.73	63.9272	11.7309	63.9272	0.00
14/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	7112	8	7112	8	0.00
14/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	7170	8	7170	8	0.00
14/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	7141	8	7141	8	0.00
14/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4776	4	4776	4	0.00
14/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4740	4	4740	4	0.00
14/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4758	4	4758	4	0.00
14/05/2020	R210 On 06-August-20			Bond Future	184.45	186.0720	184.4527	186.0720	1,929.00
14/05/2020	R210 On 05-November-20			Bond Future	184.07	185.7127	184.0722	185.7127	0.00
14/05/2020	R210 On 04-February-21			Bond Future	186.42	188.0781	186.4165	188.0781	0.00
14/05/2020	R210 On 06-May-21			Bond Future	186.11	187.7953	186.1119	187.7953	0.00
14/05/2020	R212 On 06-August-20			Bond Future	165.63	165.5878	165.6292	165.5878	6,744.00
14/05/2020	R212 On 05-November-20			Bond Future	167.72	167.6787	167.7198	167.6787	0.00

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14/05/2020	R212 On	04-February-21			Bond Future	167.53	167.4931	167.5347	167.4931	0.00
14/05/2020	R212 On	06-May-21			Bond Future	169.73	169.6839	169.7258	169.6839	0.00
14/05/2020	R213 On	06-August-20			Bond Future	10.25	83.8669	10.2486	83.8669	14,265.00
14/05/2020	R213 On	06-August-20	9.29	Call	Bond Future	858	1	858	1	0.00
14/05/2020	R213 On	06-August-20	9.31	Call	Bond Future	885	1	885	1	0.00
14/05/2020	R213 On	06-August-20	9.30	Call	Bond Future	871	1	871	1	0.00
14/05/2020	R213 On	06-August-20	9.30	Put	Bond Future	6275	5	6275	5	0.00
14/05/2020	R213 On	06-August-20	9.31	Put	Bond Future	6229	5	6229	5	0.00
14/05/2020	R213 On	06-August-20	9.29	Put	Bond Future	6321	5	6321	5	0.00
14/05/2020	R213 On	05-November-20			Bond Future	10.44	81.3722	10.4371	81.3722	0.00
14/05/2020	R213 On	05-November-20	9.59	Call	Bond Future	2027	3	2027	3	0.00
14/05/2020	R213 On	05-November-20	9.60	Call	Bond Future	2046	3	2046	3	0.00
14/05/2020	R213 On	05-November-20	9.61	Call	Bond Future	2065	3	2065	3	0.00
14/05/2020	R213 On	05-November-20	9.61	Put	Bond Future	6620	6	6620	6	0.00
14/05/2020	R213 On	05-November-20	9.59	Put	Bond Future	6697	6	6697	6	0.00
14/05/2020	R213 On	05-November-20	9.60	Put	Bond Future	6659	6	6659	6	0.00
14/05/2020	R213 On	04-February-21			Bond Future	10.64	82.3894	10.6432	82.3894	0.00
14/05/2020	R213 On	04-February-21	9.41	Call	Bond Future	1904	2	1904	2	0.00
14/05/2020	R213 On	04-February-21	9.40	Call	Bond Future	1888	2	1888	2	0.00
14/05/2020	R213 On	04-February-21	9.39	Call	Bond Future	1872	2	1872	2	0.00
14/05/2020	R213 On	04-February-21	9.40	Put	Bond Future	8658	8	8658	8	0.00
14/05/2020	R213 On	04-February-21	9.39	Put	Bond Future	8700	8	8700	8	0.00
14/05/2020	R213 On	04-February-21	9.41	Put	Bond Future	8617	8	8617	8	0.00
14/05/2020	R213 On	06-May-21			Bond Future	10.85	79.9131	10.8476	79.9131	0.00
14/05/2020	R213 On	06-May-21	11.90	Call	Bond Future	8313	9	8313	9	0.00
14/05/2020	R213 On	06-May-21	11.91	Call	Bond Future	8341	9	8341	9	0.00
14/05/2020	R213 On	06-May-21	11.89	Call	Bond Future	8286	9	8286	9	0.00
14/05/2020	R213 On	06-May-21	11.89	Put	Bond Future	3289	3	3289	3	0.00
14/05/2020	R213 On	06-May-21	11.90	Put	Bond Future	3271	3	3271	3	0.00
14/05/2020	R213 On	06-May-21	11.91	Put	Bond Future	3253	3	3253	3	0.00
14/05/2020	R214 On	06-August-20			Bond Future	11.38	65.8320	11.3812	65.8320	22,111.00
14/05/2020	R214 On	06-August-20	9.97	Call	Bond Future	579	1	579	1	0.00
14/05/2020	R214 On	06-August-20	9.99	Call	Bond Future	596	1	596	1	0.00
14/05/2020	R214 On	06-August-20	9.98	Call	Bond Future	588	1	588	1	0.00

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14/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	8967	8	8967	8	0.00
14/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	8853	8	8853	8	0.00
14/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	8910	8	8910	8	0.00
14/05/2020	R214 On 05-November-20			Bond Future	11.56	63.3663	11.5610	63.3663	0.00
14/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1583	2	1583	2	0.00
14/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1569	2	1569	2	0.00
14/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1598	2	1598	2	0.00
14/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	9164	8	9164	8	0.00
14/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	9114	8	9114	8	0.00
14/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	9066	8	9066	8	0.00
14/05/2020	R214 On 04-February-21			Bond Future	11.76	64.1585	11.7551	64.1585	0.00
14/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	1957	2	1957	2	0.00
14/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	1989	2	1989	2	0.00
14/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	1973	2	1973	2	0.00
14/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	10060	9	10060	9	0.00
14/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	10014	9	10014	9	0.00
14/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	10106	9	10106	9	0.00
14/05/2020	R214 On 06-May-21			Bond Future	11.95	61.7005	11.9456	61.7005	0.00
14/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	6774	8	6774	8	0.00
14/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	6746	8	6746	8	0.00
14/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	6718	8	6718	8	0.00
14/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	5221	5	5221	5	0.00
14/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	5240	5	5240	5	0.00
14/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	5201	5	5201	5	0.00
14/05/2020	R248 On 06-August-20			Bond Future	11.55	82.5307	11.5497	82.5307	82,288.00
14/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	460	1	460	1	0.00
14/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	4635	6	4635	6	0.00
14/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	2284	3	2284	3	0.00
14/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1526	2	1526	2	640.00
14/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	57	0	57	0	20,640.00
14/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	478	1	478	1	0.00
14/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	4441	6	4441	6	470.00
14/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	8301	10	8301	10	814.00
14/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	636	1	636	1	640.00

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14/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	28	0	28	0	3,000.00
14/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	469	1	469	1	0.00
14/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	2149	3	2149	3	470.00
14/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	6272	8	6272	8	814.00
14/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	5199	4	5199	4	0.00
14/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	10394	9	10394	9	0.00
14/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	1921	1	1921	1	0.00
14/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	10322	9	10322	9	0.00
14/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	2833	2	2833	2	0.00
14/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	1111	1	1111	1	0.00
14/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	2713	2	2713	2	0.00
14/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	20640	19	20640	19	0.00
14/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	18243	17	18243	17	0.00
14/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	6367	5	6367	5	0.00
14/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	4985	4	4985	4	0.00
14/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	10467	9	10467	9	0.00
14/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	9279	8	9279	8	0.00
14/05/2020	R248 On 05-November-20			Bond Future	11.74	79.1361	11.7388	79.1361	0.00
14/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	2811	4	2811	4	800.00
14/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	909	1	909	1	800.00
14/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	953	1	953	1	0.00
14/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	942	1	942	1	0.00
14/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	931	1	931	1	0.00
14/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	13396	12	13396	12	0.00
14/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	13469	12	13469	12	0.00
14/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	13325	12	13325	12	0.00
14/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	13614	12	13614	12	0.00
14/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	7788	7	7788	7	0.00
14/05/2020	R248 On 04-February-21			Bond Future	11.94	80.1255	11.9438	80.1255	0.00
14/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1816	2	1816	2	0.00
14/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1832	2	1832	2	0.00
14/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	1848	2	1848	2	0.00
14/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	11964	11	11964	11	0.00
14/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	12087	11	12087	11	0.00

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14/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	12025	11	12025	11	0.00
14/05/2020	R248 On 06-May-21			Bond Future	12.15	76.7365	12.1453	76.7365	0.00
14/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	7172	8	7172	8	0.00
14/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	7237	8	7237	8	0.00
14/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	7205	8	7205	8	0.00
14/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	5999	5	5999	5	0.00
14/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	5973	5	5973	5	0.00
14/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	6024	5	6024	5	0.00