



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
29/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	2025 On 06-August-20			Bond Future	138.04	137.5148	138.0444	137.5148	4,976.00
29/05/2020	2025 On 05-November-20			Bond Future	139.65	139.1171	139.6518	139.1171	0.00
29/05/2020	2025 On 04-February-21			Bond Future	139.84	139.2958	139.8366	139.2958	0.00
29/05/2020	2025 On 06-May-21			Bond Future	141.56	141.0084	141.5556	141.0084	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
29/05/2020	2029 On 06-August-20			Bond Future	100.51	99.8610	100.5058	99.8610	4,982.00
29/05/2020	2029 On 05-November-20			Bond Future	100.54	99.8880	100.5394	99.8880	0.00
29/05/2020	2029 On 04-February-21			Bond Future	101.77	101.1101	101.7693	101.1101	0.00
29/05/2020	2029 On 06-May-21			Bond Future	101.87	101.2022	101.8693	101.2022	0.00
29/05/2020	2030 On 06-August-20			Bond Future	9.03	93.4809	9.0282	93.4809	107,199.00
29/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2552	3	2552	3	0.00
29/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2424	2	2424	2	450.00
29/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	8101	8	8101	8	0.00
29/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	806	1	806	1	800.00
29/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1870	2	1870	2	800.00
29/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2617	3	2617	3	0.00
29/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	12238	12	12238	12	0.00
29/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	6251	6	6251	6	470.00
29/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	9548	9	9548	9	470.00
29/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	3740	4	3740	4	0.00
29/05/2020	2030 On 06-August-20	9.95	Call	Bond Future	6021	6	6021	6	0.00
29/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	9792	10	9792	10	0.00
29/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	6475	6	6475	6	0.00
29/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	5122	5	5122	5	450.00
29/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2584	3	2584	3	0.00
29/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	13307	13	13307	13	0.00
29/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	7207	7	7207	7	650.00
29/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	10378	10	10378	10	0.00
29/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1043	1	1043	1	323.00
29/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2920	3	2920	3	323.00
29/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	4288	5	4288	5	0.00
29/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	120	0	120	0	650.00
29/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	155	0	155	0	0.00
29/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	1895	2	1895	2	0.00
29/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	29	0	29	0	650.00
29/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2154	3	2154	3	0.00
29/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1424	2	1424	2	800.00
29/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	50	0	50	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
29/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	446	1	446	1	0.00
29/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	643	1	643	1	0.00
29/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2127	2	2127	2	0.00
29/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	913	1	913	1	0.00
29/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	591	1	591	1	0.00
29/05/2020	2030 On 06-August-20	9.95	Put	Bond Future	690	1	690	1	5,850.00
29/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	313	0	313	0	0.00
29/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	2888	3	2888	3	0.00
29/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	172	0	172	0	0.00
29/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	2293	3	2293	3	0.00
29/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	4935	5	4935	5	0.00
29/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2181	3	2181	3	0.00
29/05/2020	2030 On 05-November-20			Bond Future	9.19	94.5488	9.1945	94.5488	0.00
29/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2546	3	2546	3	3,000.00
29/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4860	5	4860	5	0.00
29/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	3050	3	3050	3	1,000.00
29/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1452	2	1452	2	1,000.00
29/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2253	2	2253	2	3,000.00
29/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	4074	4	4074	4	0.00
29/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	6585	7	6585	7	0.00
29/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1089	1	1089	1	3,000.00
29/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	4106	4	4106	4	0.00
29/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2571	3	2571	3	14,160.00
29/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5794	6	5794	6	0.00
29/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3602	4	3602	4	3,000.00
29/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	8231	8	8231	8	0.00
29/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1488	2	1488	2	14,160.00
29/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1811	2	1811	2	15,758.00
29/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	3023	3	3023	3	15,758.00
29/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	7832	8	7832	8	0.00
29/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	4139	4	4139	4	0.00
29/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	2950	3	2950	3	0.00
29/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	3989	4	3989	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
29/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	4550	5	4550	5	0.00
29/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1162	1	1162	1	3,000.00
29/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	5796	6	5796	6	0.00
29/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3000	3	3000	3	0.00
29/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5016	5	5016	5	0.00
29/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	3395	4	3395	4	0.00
29/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	6528	7	6528	7	0.00
29/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2014	2	2014	2	14,160.00
29/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1292	2	1292	2	15,758.00
29/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	1709	2	1709	2	1,000.00
29/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	2975	3	2975	3	0.00
29/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	7772	8	7772	8	0.00
29/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	3958	4	3958	4	0.00
29/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	2476	3	2476	3	3,000.00
29/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	6618	7	6618	7	0.00
29/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	4585	5	4585	5	0.00
29/05/2020	2030 On 04-February-21			Bond Future	9.37	91.6789	9.3688	91.6789	0.00
29/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1729	2	1729	2	1,000.00
29/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3494	4	3494	4	0.00
29/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3361	4	3361	4	1,000.00
29/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1713	2	1713	2	800.00
29/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3468	4	3468	4	0.00
29/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3441	4	3441	4	0.00
29/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	2709	3	2709	3	800.00
29/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6847	7	6847	7	0.00
29/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2297	3	2297	3	1,800.00
29/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	5648	6	5648	6	0.00
29/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	4783	5	4783	5	0.00
29/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	7659	8	7659	8	0.00
29/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	4659	5	4659	5	0.00
29/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	4690	5	4690	5	0.00
29/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	4628	5	4628	5	0.00
29/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	7614	8	7614	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
29/05/2020	2030 On 06-May-21			Bond Future	9.56	92.7858	9.5556	92.7858	0.00
29/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	8702	9	8702	9	0.00
29/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	3754	4	3754	4	700.00
29/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	12048	12	12048	12	0.00
29/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	12085	12	12085	12	0.00
29/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6325	7	6325	7	0.00
29/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	12122	12	12122	12	0.00
29/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1243	2	1243	2	0.00
29/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6013	7	6013	7	0.00
29/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1262	2	1262	2	0.00
29/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1252	2	1252	2	0.00
29/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	3718	4	3718	4	700.00
29/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	2498	3	2498	3	700.00
29/05/2020	2032 On 06-August-20			Bond Future	9.86	91.9219	9.8550	91.9219	94,671.00
29/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	2818	3	2818	3	0.00
29/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1496	2	1496	2	0.00
29/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1520	2	1520	2	0.00
29/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	440	1	440	1	800.00
29/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1143	1	1143	1	800.00
29/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1544	2	1544	2	0.00
29/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4021	4	4021	4	0.00
29/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4104	4	4104	4	0.00
29/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	7525	8	7525	8	0.00
29/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	4810	5	4810	5	0.00
29/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4062	4	4062	4	0.00
29/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	2472	3	2472	3	800.00
29/05/2020	2032 On 05-November-20			Bond Future	10.04	88.8249	10.0383	88.8249	0.00
29/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3092	3	3092	3	0.00
29/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	7845	8	7845	8	0.00
29/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	7492	8	7492	8	0.00
29/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1565	2	1565	2	3,000.00
29/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2686	3	2686	3	3,000.00
29/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2263	3	2263	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3120	3	3120	3	0.00
29/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1279	2	1279	2	1,000.00
29/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3065	3	3065	3	0.00
29/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	4859	5	4859	5	0.00
29/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	7525	8	7525	8	0.00
29/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	8389	9	8389	9	0.00
29/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	1757	2	1757	2	1,000.00
29/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6043	6	6043	6	0.00
29/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	5369	6	5369	6	0.00
29/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	4789	5	4789	5	0.00
29/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	4824	5	4824	5	0.00
29/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	1907	2	1907	2	3,000.00
29/05/2020	2032 On 04-February-21			Bond Future	10.23	89.8917	10.2271	89.8917	0.00
29/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1334	2	1334	2	800.00
29/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	2837	3	2837	3	0.00
29/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2123	3	2123	3	800.00
29/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	2886	3	2886	3	0.00
29/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6559	7	6559	7	0.00
29/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	2862	3	2862	3	0.00
29/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	6590	7	6590	7	0.00
29/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	6551	7	6551	7	0.00
29/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	7969	9	7969	9	0.00
29/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3118	4	3118	4	800.00
29/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	6629	7	6629	7	0.00
29/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	10517	11	10517	11	0.00
29/05/2020	2032 On 06-May-21			Bond Future	10.42	86.8294	10.4249	86.8294	0.00
29/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	11137	12	11137	12	0.00
29/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	11172	12	11172	12	0.00
29/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	11101	12	11101	12	0.00
29/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2097	3	2097	3	0.00
29/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2083	3	2083	3	0.00
29/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2069	3	2069	3	0.00
29/05/2020	2033 On 06-August-20			Bond Future	96.70	96.4816	96.7022	96.4816	12,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	2033 On 05-November-20			Bond Future	96.62	96.3940	96.6166	96.3940	0.00
29/05/2020	2033 On 04-February-21			Bond Future	97.80	97.5734	97.7983	97.5734	0.00
29/05/2020	2033 On 06-May-21			Bond Future	97.77	97.5443	97.7718	97.5443	0.00
29/05/2020	2037 On 06-August-20			Bond Future	10.79	83.1852	10.7925	83.1852	87,969.00
29/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	681	1	681	1	0.00
29/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	669	1	669	1	0.00
29/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	694	1	694	1	0.00
29/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	7183	7	7183	7	0.00
29/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	7122	7	7122	7	0.00
29/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	7060	7	7060	7	0.00
29/05/2020	2037 On 05-November-20			Bond Future	10.98	84.1357	10.9789	84.1357	0.00
29/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2086	3	2086	3	0.00
29/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2040	3	2040	3	0.00
29/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2063	3	2063	3	0.00
29/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	7497	8	7497	8	0.00
29/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	7402	8	7402	8	0.00
29/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	7449	8	7449	8	0.00
29/05/2020	2037 On 04-February-21			Bond Future	11.17	80.8907	11.1744	80.8907	0.00
29/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	7962	9	7962	9	300.00
29/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	1435	2	1435	2	72.00
29/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	14636	15	14636	15	0.00
29/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	4075	5	4075	5	0.00
29/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	2746	4	2746	4	0.00
29/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	2557	3	2557	3	0.00
29/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	7688	8	7688	8	0.00
29/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	2580	3	2580	3	0.00
29/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	3069	4	3069	4	240.00
29/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	2603	3	2603	3	0.00
29/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	8430	9	8430	9	0.00
29/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3344	4	3344	4	240.00
29/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	7591	8	7591	8	0.00
29/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	8522	9	8522	9	0.00
29/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	829	1	829	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6141	7	6141	7	72.00
29/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8157	9	8157	9	72.00
29/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	8476	9	8476	9	0.00
29/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	11883	12	11883	12	0.00
29/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3217	3	3217	3	0.00
29/05/2020	2037 On 06-May-21			Bond Future	11.38	81.8678	11.3790	81.8678	0.00
29/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	9553	10	9553	10	0.00
29/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	9586	10	9586	10	0.00
29/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	9619	10	9619	10	0.00
29/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	3575	4	3575	4	0.00
29/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	3554	4	3554	4	0.00
29/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	3595	4	3595	4	0.00
29/05/2020	2038 On 06-August-20			Bond Future	107.18	106.9413	107.1759	106.9413	10,496.00
29/05/2020	2038 On 05-November-20			Bond Future	108.42	108.1877	108.4242	108.1877	0.00
29/05/2020	2038 On 04-February-21			Bond Future	108.04	107.7976	108.0367	107.7976	0.00
29/05/2020	2038 On 06-May-21			Bond Future	109.37	109.1232	109.3652	109.1232	0.00
29/05/2020	2040 On 06-August-20			Bond Future	11.05	84.7974	11.0491	84.7974	50,982.00
29/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	537	1	537	1	0.00
29/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	548	1	548	1	0.00
29/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	559	1	559	1	0.00
29/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	2330	3	2330	3	0.00
29/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	3798	5	3798	5	0.00
29/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	197	0	197	0	800.00
29/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	594	1	594	1	800.00
29/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2146	3	2146	3	0.00
29/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	7798	8	7798	8	0.00
29/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	11468	11	11468	11	0.00
29/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	3962	4	3962	4	800.00
29/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	8068	8	8068	8	0.00
29/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	3720	4	3720	4	12,538.00
29/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2366	2	2366	2	517.00
29/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	8136	8	8136	8	0.00
29/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	8000	8	8000	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
29/05/2020	2040 On 05-November-20			Bond Future	11.24	85.7665	11.2378	85.7665	0.00
29/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	899	2	899	2	2,000.00
29/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	660	1	660	1	2,000.00
29/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	1255	2	1255	2	2,230.00
29/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1859	3	1859	3	0.00
29/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1705	2	1705	2	2,000.00
29/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	3765	5	3765	5	2,230.00
29/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	6321	7	6321	7	0.00
29/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1882	3	1882	3	0.00
29/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	5524	6	5524	6	0.00
29/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1905	3	1905	3	0.00
29/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	3796	4	3796	4	2,000.00
29/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	8497	8	8497	8	0.00
29/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	8444	8	8444	8	0.00
29/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	13764	14	13764	14	0.00
29/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10270	10	10270	10	0.00
29/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3315	3	3315	3	2,000.00
29/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5384	5	5384	5	0.00
29/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	8930	9	8930	9	0.00
29/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	8550	9	8550	9	0.00
29/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	12087	12	12087	12	0.00
29/05/2020	2040 On 04-February-21			Bond Future	11.44	82.2908	11.4358	82.2908	0.00
29/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1674	3	1674	3	800.00
29/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	6322	7	6322	7	0.00
29/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	2327	3	2327	3	0.00
29/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	921	2	921	2	500.00
29/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1006	2	1006	2	800.00
29/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	2350	3	2350	3	0.00
29/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1959	3	1959	3	500.00
29/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	5705	7	5705	7	0.00
29/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	2304	3	2304	3	0.00
29/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	9527	10	9527	10	0.00
29/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	4839	5	4839	5	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	10388	11	10388	11	0.00
29/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	15366	15	15366	15	0.00
29/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	14780	15	14780	15	0.00
29/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	11414	12	11414	12	0.00
29/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	9424	10	9424	10	0.00
29/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	9475	10	9475	10	0.00
29/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4380	5	4380	5	800.00
29/05/2020	2040 On 06-May-21			Bond Future	11.64	83.2849	11.6426	83.2849	0.00
29/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	8982	10	8982	10	0.00
29/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	9020	10	9020	10	0.00
29/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	8944	10	8944	10	0.00
29/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4261	5	4261	5	0.00
29/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4241	5	4241	5	0.00
29/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4222	5	4222	5	0.00
29/05/2020	2044 On 06-August-20			Bond Future	11.11	81.4981	11.1089	81.4981	79,422.00
29/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	339	1	339	1	0.00
29/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	97	0	97	0	602.00
29/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	355	1	355	1	0.00
29/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	441	1	441	1	602.00
29/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	34	0	34	0	140.00
29/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	213	0	213	0	140.00
29/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	2430	3	2430	3	0.00
29/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	347	1	347	1	0.00
29/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	2970	4	2970	4	0.00
29/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	17070	16	17070	16	0.00
29/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	11378	11	11378	11	0.00
29/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	9663	9	9663	9	0.00
29/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	9738	9	9738	9	0.00
29/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	3682	4	3682	4	140.00
29/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	3101	3	3101	3	602.00
29/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	8925	9	8925	9	0.00
29/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	9814	9	9814	9	0.00
29/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	13898	13	13898	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
29/05/2020	2044 On 05-November-20			Bond Future	11.29	82.4295	11.2913	82.4295	0.00
29/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	824	1	824	1	1,815.00
29/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1122	2	1122	2	0.00
29/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	4837	6	4837	6	0.00
29/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1772	3	1772	3	0.00
29/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1817	3	1817	3	0.00
29/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	5016	6	5016	6	0.00
29/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1136	2	1136	2	568.00
29/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1208	2	1208	2	1,815.00
29/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1794	3	1794	3	0.00
29/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1237	2	1237	2	525.00
29/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	479	1	479	1	525.00
29/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	4116	5	4116	5	0.00
29/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	222	1	222	1	1,815.00
29/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	3759	5	3759	5	0.00
29/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	444	1	444	1	568.00
29/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8518	9	8518	9	0.00
29/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10463	10	10463	10	0.00
29/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	4937	5	4937	5	1,815.00
29/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4093	4	4093	4	1,815.00
29/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	19806	19	19806	19	0.00
29/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	10596	11	10596	11	0.00
29/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	15676	15	15676	15	0.00
29/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	8572	9	8572	9	0.00
29/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	16093	16	16093	16	0.00
29/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	10999	11	10999	11	0.00
29/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	12701	13	12701	13	0.00
29/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5339	5	5339	5	525.00
29/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	8627	9	8627	9	0.00
29/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4245	4	4245	4	568.00
29/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	10931	11	10931	11	0.00
29/05/2020	2044 On 04-February-21			Bond Future	11.48	79.0389	11.4825	79.0389	0.00
29/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	2112	3	2112	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
29/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	2156	3	2156	3	0.00
29/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1983	3	1983	3	0.00
29/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1050	2	1050	2	405.00
29/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	2134	3	2134	3	0.00
29/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1557	2	1557	2	0.00
29/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	3325	4	3325	4	0.00
29/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10087	10	10087	10	0.00
29/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	10477	11	10477	11	405.00
29/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	14676	15	14676	15	0.00
29/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	7717	8	7717	8	405.00
29/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10142	10	10142	10	0.00
29/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12029	12	12029	12	0.00
29/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10032	10	10032	10	0.00
29/05/2020	2044 On 06-May-21			Bond Future	11.68	79.9937	11.6820	79.9937	0.00
29/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	8936	10	8936	10	0.00
29/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	8899	10	8899	10	0.00
29/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	8861	10	8861	10	0.00
29/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4342	5	4342	5	0.00
29/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4361	5	4361	5	0.00
29/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4322	5	4322	5	0.00
29/05/2020	2046 On 06-August-20			Bond Future	97.65	96.6418	97.6462	96.6418	15,257.00
29/05/2020	2046 On 05-November-20			Bond Future	97.00	95.9820	96.9974	95.9820	0.00
29/05/2020	2046 On 04-February-21			Bond Future	98.18	97.1567	98.1842	97.1567	0.00
29/05/2020	2046 On 06-May-21			Bond Future	97.58	96.5428	97.5828	96.5428	0.00
29/05/2020	2050 On 06-August-20			Bond Future	98.88	98.3096	98.8775	98.3096	15,749.00
29/05/2020	2050 On 05-November-20			Bond Future	100.03	99.4550	100.0288	99.4550	0.00
29/05/2020	2050 On 04-February-21			Bond Future	99.34	98.7621	99.3425	98.7621	0.00
29/05/2020	2050 On 06-May-21			Bond Future	100.56	99.9765	100.5640	99.9765	0.00
29/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	AL37 On 06-August-20			Index Future	726.88	725.4630	726.8770	725.4630	0.00
29/05/2020	AL37 On 05-November-20			Index Future	735.24	733.8190	735.2430	733.8190	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
29/05/2020	AL37 On 04-February-21			Index Future	744.06	742.6180	744.0580	742.6180	0.00
29/05/2020	AL37 On 06-May-21			Index Future	753.03	751.5720	753.0280	751.5720	0.00
29/05/2020	AL7T On 06-August-20			Index Future	820.17	818.2500	820.1650	818.2500	0.00
29/05/2020	AL7T On 05-November-20			Index Future	829.61	827.6740	829.6050	827.6740	0.00
29/05/2020	AL7T On 04-February-21			Index Future	839.55	837.5990	839.5510	837.5990	0.00
29/05/2020	AL7T On 06-May-21			Index Future	849.67	847.6970	849.6720	847.6970	0.00
29/05/2020	ALBI On 06-August-20			Index Future	714.54	716.2930	714.5350	716.2930	211.00
29/05/2020	ALBI On 05-November-20			Index Future	722.76	724.5430	722.7600	724.5430	0.00
29/05/2020	ALBI On 04-February-21			Index Future	731.42	733.2310	731.4240	733.2310	0.00
29/05/2020	ALBI On 06-May-21			Index Future	740.24	742.0710	740.2420	742.0710	0.00
29/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2020	ES33 On 06-August-20			Bond Future	11.61	76.0076	11.6097	76.0076	350.00
29/05/2020	ES33 On 05-November-20			Bond Future	11.85	73.0990	11.8474	73.0990	0.00
29/05/2020	ES33 On 04-February-21			Bond Future	12.10	73.9770	12.0976	73.9770	0.00
29/05/2020	ES33 On 06-May-21			Bond Future	12.35	71.0919	12.3537	71.0919	0.00
29/05/2020	ES42 On 06-August-20			Bond Future	12.13	75.5525	12.1346	75.5525	4,919.00
29/05/2020	ES42 On 05-November-20			Bond Future	12.37	72.1559	12.3687	72.1559	0.00
29/05/2020	ES42 On 04-February-21			Bond Future	12.61	73.0234	12.6073	73.0234	0.00
29/05/2020	ES42 On 06-May-21			Bond Future	12.86	69.6459	12.8611	69.6459	0.00
29/05/2020	GOVI On 06-August-20			GOVI	706.57	708.1440	706.5740	708.1440	1,044.00
29/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	215560	20	215560	20	0.00
29/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	215460	20	215460	20	0.00
29/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	215660	20	215660	20	0.00
29/05/2020	GOVI On 05-November-20			GOVI	714.71	716.2990	714.7070	716.2990	0.00
29/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	231430	22	231430	22	0.00
29/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	231230	22	231230	22	0.00
29/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	231330	22	231330	22	0.00
29/05/2020	GOVI On 04-February-21			GOVI	723.28	724.8890	723.2750	724.8890	0.00
29/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	276650	26	276650	26	0.00
29/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	276750	26	276750	26	0.00
29/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	276850	26	276850	26	0.00
29/05/2020	GOVI On 06-May-21			GOVI	731.99	733.6290	731.9940	733.6290	0.00
29/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	533240	55	533240	55	0.00
29/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	533040	55	533040	55	0.00
29/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	533140	55	533140	55	0.00
29/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2020	IGOV On 06-August-20			Index Future	255.79	254.7480	255.7930	254.7480	1,132.00
29/05/2020	IGOV On 05-November-20			Index Future	258.80	257.7440	258.8000	257.7440	47.00
29/05/2020	IGOV On 04-February-21			Index Future	261.97	260.8960	261.9650	260.8960	0.00
29/05/2020	IGOV On 06-May-21			Index Future	265.18	264.1030	265.1840	264.1030	0.00
29/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
29/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
29/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.08	94.0900	94.0800	94.0900	0.00
29/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.37	92.3800	92.3700	92.3800	0.00
29/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.63	90.6400	90.6300	90.6400	0.00
29/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.71	89.7400	89.7100	89.7400	0.00
29/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.13	91.1600	91.1300	91.1600	51.00
29/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.71	90.7500	90.7100	90.7500	0.00
29/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.00	91.0600	91.0000	91.0600	0.00
29/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.31	94.3800	94.3100	94.3800	0.00
29/05/2020	IS05 On 20-December-22			Interest Rate Swap	94.98	95.0600	94.9800	95.0600	0.00
29/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.57	87.6500	87.5700	87.6500	0.00
29/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.27	93.3500	93.2700	93.3500	0.00
29/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.59	82.4900	82.5900	82.4900	0.00
29/05/2020	IS10 On 16-March-26			Interest Rate Swap	79.26	79.1600	79.2600	79.1600	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
29/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.80	77.7100	77.8000	77.7100	0.00
29/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.93	79.8600	79.9300	79.8600	0.00
29/05/2020	IS10 On 21-December-26			Interest Rate Swap	84.04	83.9800	84.0400	83.9800	0.00
29/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.68	82.6400	82.6800	82.6400	0.00
29/05/2020	IS10 On 21-June-27			Interest Rate Swap	84.81	84.7900	84.8100	84.7900	0.00
29/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.59	90.5800	90.5900	90.5800	0.00
29/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.00	91.0100	91.0000	91.0100	0.00
29/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.12	84.1400	84.1200	84.1400	0.00
29/05/2020	IS10 On 20-June-28			Interest Rate Swap	91.91	91.9300	91.9100	91.9300	0.00
29/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/05/2020	R023 On 06-August-20			Bond Future	5.32	108.9250	5.3173	108.9250	26,870.00
29/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4615	4	4615	4	0.00
29/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4661	4	4661	4	0.00
29/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4638	4	4638	4	0.00
29/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	3	0	3	0	0.00
29/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	3	0	3	0	0.00
29/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	3	0	3	0	0.00
29/05/2020	R023 On 05-November-20			Bond Future	5.40	106.2590	5.3969	106.2590	0.00
29/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4467	4	4467	4	0.00
29/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4447	4	4447	4	0.00
29/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4487	4	4487	4	0.00
29/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	32	0	32	0	0.00
29/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	32	0	32	0	0.00
29/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	31	0	31	0	0.00
29/05/2020	R023 On 04-February-21			Bond Future	5.48	107.5344	5.4767	107.5344	0.00
29/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2039	2	2039	2	0.00
29/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2071	2	2071	2	0.00
29/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2055	2	2055	2	0.00
29/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	391	0	391	0	0.00
29/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	394	0	394	0	0.00
29/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	387	0	387	0	0.00
29/05/2020	R023 On 06-May-21			Bond Future	5.56	104.9205	5.5628	104.9205	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
29/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3531	3	3531	3	0.00
29/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3561	3	3561	3	0.00
29/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3546	3	3546	3	0.00
29/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	134	0	134	0	0.00
29/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	132	0	132	0	0.00
29/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	135	0	135	0	0.00
29/05/2020	R035 On 06-August-20			Bond Future	10.51	92.2568	10.5143	92.2568	102,320.00
29/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1158	2	1158	2	0.00
29/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	168	0	168	0	24,761.00
29/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	210	0	210	0	500.00
29/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	721	1	721	1	500.00
29/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1179	2	1179	2	0.00
29/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	2619	3	2619	3	0.00
29/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1137	2	1137	2	0.00
29/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	87	0	87	0	3,000.00
29/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	13188	13	13188	13	0.00
29/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	5230	5	5230	5	0.00
29/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5331	5	5331	5	0.00
29/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	11248	11	11248	11	0.00
29/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	5280	5	5280	5	0.00
29/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3052	3	3052	3	500.00
29/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	6662	7	6662	7	0.00
29/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	10576	10	10576	10	0.00
29/05/2020	R035 On 05-November-20			Bond Future	10.71	88.8333	10.7054	88.8333	0.00
29/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3066	4	3066	4	0.00
29/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3095	4	3095	4	0.00
29/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3037	4	3037	4	0.00
29/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	5607	6	5607	6	0.00
29/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	5568	6	5568	6	0.00
29/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	5529	6	5529	6	0.00
29/05/2020	R035 On 04-February-21			Bond Future	10.91	89.9000	10.9063	89.9000	0.00
29/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	2576	3	2576	3	0.00
29/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	2770	4	2770	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
29/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	2552	3	2552	3	0.00
29/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	5780	7	5780	7	0.00
29/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	2528	3	2528	3	0.00
29/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	8245	9	8245	9	0.00
29/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4316	5	4316	5	650.00
29/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	8291	9	8291	9	0.00
29/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	7840	8	7840	8	650.00
29/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8200	9	8200	9	0.00
29/05/2020	R035 On 06-May-21			Bond Future	11.11	86.5058	11.1081	86.5058	0.00
29/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	10241	11	10241	11	0.00
29/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	10312	11	10312	11	0.00
29/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	3426	4	3426	4	793.00
29/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	9102	10	9102	10	0.00
29/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	6557	7	6557	7	0.00
29/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	10276	11	10276	11	0.00
29/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5265	6	5265	6	793.00
29/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	3741	4	3741	4	793.00
29/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3045	4	3045	4	0.00
29/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9039	10	9039	10	0.00
29/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3064	4	3064	4	0.00
29/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3027	4	3027	4	0.00
29/05/2020	R186 On 06-August-20			Bond Future	7.78	114.6983	7.7763	114.6983	80,278.00
29/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3908	4	3908	4	0.00
29/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6574	6	6574	6	900.00
29/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2563	3	2563	3	900.00
29/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3445	3	3445	3	0.00
29/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3948	4	3948	4	0.00
29/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3869	4	3869	4	0.00
29/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	796	1	796	1	0.00
29/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1373	2	1373	2	0.00
29/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	944	1	944	1	0.00
29/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	772	1	772	1	0.00
29/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	784	1	784	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
29/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	253	0	253	0	0.00
29/05/2020	R186 On 05-November-20			Bond Future	7.94	116.0072	7.9443	116.0072	0.00
29/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	938	1	938	1	1,200.00
29/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	5014	5	5014	5	0.00
29/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4978	5	4978	5	0.00
29/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2911	3	2911	3	1,200.00
29/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4943	5	4943	5	0.00
29/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2498	3	2498	3	3,500.00
29/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3922	4	3922	4	3,500.00
29/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	7252	7	7252	7	0.00
29/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	1915	2	1915	2	0.00
29/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3034	3	3034	3	0.00
29/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	752	1	752	1	3,500.00
29/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1431	2	1431	2	0.00
29/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1444	2	1444	2	0.00
29/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2625	3	2625	3	0.00
29/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1417	2	1417	2	0.00
29/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	5918	6	5918	6	0.00
29/05/2020	R186 On 04-February-21			Bond Future	8.12	112.1157	8.1194	112.1157	0.00
29/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3288	3	3288	3	0.00
29/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3314	3	3314	3	0.00
29/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3339	3	3339	3	0.00
29/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3115	3	3115	3	0.00
29/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3091	3	3091	3	0.00
29/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3138	3	3138	3	0.00
29/05/2020	R186 On 06-May-21			Bond Future	8.31	113.4690	8.3111	113.4690	0.00
29/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11472	11	11472	11	0.00
29/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11437	11	11437	11	0.00
29/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11402	11	11402	11	0.00
29/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	655	1	655	1	0.00
29/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	660	1	660	1	0.00
29/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	649	1	649	1	0.00
29/05/2020	R197 On 06-August-20			Bond Future	307.44	307.4203	307.4440	307.4203	2,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	R197 On 05-November-20			Bond Future	311.02	311.0009	311.0226	311.0009	0.00
29/05/2020	R197 On 04-February-21			Bond Future	306.89	306.8687	306.8896	306.8687	0.00
29/05/2020	R197 On 06-May-21			Bond Future	310.66	310.6421	310.6629	310.6421	0.00
29/05/2020	R202 On 06-August-20			Bond Future	214.96	213.1316	214.9567	213.1316	7,669.00
29/05/2020	R202 On 05-November-20			Bond Future	217.46	215.6140	217.4587	215.6140	0.00
29/05/2020	R202 On 04-February-21			Bond Future	215.90	214.0360	215.9026	214.0360	0.00
29/05/2020	R202 On 06-May-21			Bond Future	218.56	216.6675	218.5568	216.6675	0.00
29/05/2020	R208 On 06-August-20			Bond Future	3.27	104.5688	3.2732	104.5688	23,391.00
29/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1436	1	1436	1	0.00
29/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1442	1	1442	1	0.00
29/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1430	1	1430	1	0.00
29/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
29/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
29/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
29/05/2020	R208 On 05-November-20			Bond Future	2.39	102.3697	2.3873	102.3697	0.00
29/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	933	1	933	1	0.00
29/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	930	1	930	1	0.00
29/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	926	1	926	1	0.00
29/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
29/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
29/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
29/05/2020	R209 On 06-August-20			Bond Future	10.49	70.3436	10.4895	70.3436	63,732.00
29/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	39396	39	39396	39	0.00
29/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	39504	39	39504	39	0.00
29/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	39287	39	39287	39	0.00
29/05/2020	R209 On 05-November-20			Bond Future	10.66	68.0054	10.6604	68.0054	0.00
29/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	2301	3	2301	3	0.00
29/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	2344	3	2344	3	0.00
29/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	2322	3	2322	3	0.00
29/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6120	6	6120	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
29/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6081	6	6081	6	0.00
29/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6160	6	6160	6	0.00
29/05/2020	R209 On 04-February-21			Bond Future	10.84	68.8222	10.8352	68.8222	0.00
29/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	2781	4	2781	4	0.00
29/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	2803	4	2803	4	0.00
29/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	2759	4	2759	4	0.00
29/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	6970	7	6970	7	0.00
29/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	6932	7	6932	7	0.00
29/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	6894	7	6894	7	0.00
29/05/2020	R209 On 06-May-21			Bond Future	11.02	66.5110	11.0165	66.5110	0.00
29/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	9038	10	9038	10	0.00
29/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	9096	10	9096	10	0.00
29/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	9067	10	9067	10	0.00
29/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3039	4	3039	4	0.00
29/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3005	4	3005	4	0.00
29/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3022	4	3022	4	0.00
29/05/2020	R210 On 06-August-20			Bond Future	186.93	186.5212	186.9293	186.5212	1,929.00
29/05/2020	R210 On 05-November-20			Bond Future	186.40	185.9872	186.3986	185.9872	0.00
29/05/2020	R210 On 04-February-21			Bond Future	188.68	188.2631	188.6789	188.2631	0.00
29/05/2020	R210 On 06-May-21			Bond Future	188.26	187.8362	188.2568	187.8362	0.00
29/05/2020	R212 On 06-August-20			Bond Future	166.06	165.9988	166.0640	165.9988	6,744.00
29/05/2020	R212 On 05-November-20			Bond Future	168.00	167.9332	167.9979	167.9332	0.00
29/05/2020	R212 On 04-February-21			Bond Future	167.73	167.6669	167.7319	167.6669	0.00
29/05/2020	R212 On 06-May-21			Bond Future	169.79	169.7285	169.7940	169.7285	0.00
29/05/2020	R213 On 06-August-20			Bond Future	9.49	86.5948	9.4904	86.5948	14,229.00
29/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	1872	2	1872	2	0.00
29/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	1923	2	1923	2	0.00
29/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	1897	2	1897	2	0.00
29/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3020	3	3020	3	0.00
29/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	2987	3	2987	3	0.00
29/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3054	3	3054	3	0.00
29/05/2020	R213 On 05-November-20			Bond Future	9.66	84.0524	9.6632	84.0524	0.00
29/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3394	4	3394	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
29/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3422	4	3422	4	0.00
29/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3450	4	3450	4	0.00
29/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	3754	4	3754	4	0.00
29/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	3812	4	3812	4	0.00
29/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	3783	4	3783	4	0.00
29/05/2020	R213 On 04-February-21			Bond Future	9.84	85.0614	9.8446	85.0614	0.00
29/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3043	3	3043	3	0.00
29/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3019	3	3019	3	0.00
29/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	2995	3	2995	3	0.00
29/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	5526	6	5526	6	0.00
29/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	5559	6	5559	6	0.00
29/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	5493	6	5493	6	0.00
29/05/2020	R213 On 06-May-21			Bond Future	10.03	82.5550	10.0282	82.5550	0.00
29/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	10997	11	10997	11	0.00
29/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	11031	11	11031	11	0.00
29/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	10963	11	10963	11	0.00
29/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	1713	2	1713	2	0.00
29/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	1702	2	1702	2	0.00
29/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	1690	2	1690	2	0.00
29/05/2020	R214 On 06-August-20			Bond Future	10.89	67.8342	10.8895	67.8342	21,544.00
29/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	774	1	774	1	0.00
29/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	799	1	799	1	0.00
29/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	787	1	787	1	0.00
29/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	6432	6	6432	6	0.00
29/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	6325	6	6325	6	0.00
29/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	6378	6	6378	6	0.00
29/05/2020	R214 On 05-November-20			Bond Future	11.06	65.3299	11.0621	65.3299	0.00
29/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2071	3	2071	3	0.00
29/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2052	3	2052	3	0.00
29/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2092	3	2092	3	0.00
29/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	6945	7	6945	7	0.00
29/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	6902	7	6902	7	0.00
29/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	6859	7	6859	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2020	R214 On 04-February-21			Bond Future	11.24	66.1143	11.2424	66.1143	0.00
29/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	2499	3	2499	3	0.00
29/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	2540	3	2540	3	0.00
29/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	2520	3	2520	3	0.00
29/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	7904	8	7904	8	0.00
29/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	7862	8	7862	8	0.00
29/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	7946	8	7946	8	0.00
29/05/2020	R214 On 06-May-21			Bond Future	11.42	63.6318	11.4223	63.6318	0.00
29/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	8133	9	8133	9	0.00
29/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	8106	9	8106	9	0.00
29/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	8079	9	8079	9	0.00
29/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	3892	4	3892	4	0.00
29/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	3913	4	3913	4	0.00
29/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	3872	4	3872	4	0.00
29/05/2020	R248 On 06-August-20			Bond Future	11.07	84.9325	11.0657	84.9325	83,458.00
29/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	710	1	710	1	0.00
29/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	6490	7	6490	7	0.00
29/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	3381	4	3381	4	0.00
29/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2325	3	2325	3	640.00
29/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	73	0	73	0	20,640.00
29/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	738	1	738	1	0.00
29/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	6250	7	6250	7	470.00
29/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	10834	12	10834	12	814.00
29/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1000	2	1000	2	640.00
29/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	33	0	33	0	3,000.00
29/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	3192	4	3192	4	470.00
29/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	8399	9	8399	9	814.00
29/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	724	1	724	1	0.00
29/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	7357	7	7357	7	0.00
29/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	756	1	756	1	0.00
29/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	2950	3	2950	3	0.00
29/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	7290	7	7290	7	0.00
29/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1350	1	1350	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
29/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	352	0	352	0	0.00
29/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1276	1	1276	1	0.00
29/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	17354	17	17354	17	0.00
29/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	14968	14	14968	14	0.00
29/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	3874	4	3874	4	0.00
29/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	2790	3	2790	3	0.00
29/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	7425	7	7425	7	0.00
29/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	6351	6	6351	6	0.00
29/05/2020	R248 On 05-November-20			Bond Future	11.25	81.4887	11.2463	81.4887	0.00
29/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	3795	5	3795	5	800.00
29/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1224	2	1224	2	800.00
29/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	1297	2	1297	2	0.00
29/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	1279	2	1279	2	0.00
29/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	1260	2	1260	2	0.00
29/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	10479	10	10479	10	0.00
29/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	10544	10	10544	10	0.00
29/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10415	10	10415	10	0.00
29/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	10675	11	10675	11	0.00
29/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5518	5	5518	5	0.00
29/05/2020	R248 On 04-February-21			Bond Future	11.44	82.4672	11.4358	82.4672	0.00
29/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	2413	3	2413	3	0.00
29/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	2438	3	2438	3	0.00
29/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	2462	4	2462	4	0.00
29/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9323	9	9323	9	0.00
29/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9429	10	9429	10	0.00
29/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9376	10	9376	10	0.00
29/05/2020	R248 On 06-May-21			Bond Future	11.63	79.0465	11.6252	79.0465	0.00
29/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	8753	10	8753	10	0.00
29/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	8828	10	8828	10	0.00
29/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	8791	10	8791	10	0.00
29/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4349	5	4349	5	0.00
29/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4329	5	4329	5	0.00
29/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4370	5	4370	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------