



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 July 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	2025 On 06-August-20			Bond Future	137.04	136.9345	137.0384	136.9345	6,043.00
15/07/2020	2025 On 05-November-20			Bond Future	138.51	138.4026	138.5055	138.4026	0.00
15/07/2020	2025 On 04-February-21			Bond Future	138.64	138.5339	138.6360	138.5339	0.00
15/07/2020	2025 On 06-May-21			Bond Future	140.31	140.2069	140.3092	140.2069	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
15/07/2020	2025 On 05-August-21			Bond Future	140.37	140.2640	140.3681	140.2640	0.00
15/07/2020	2029 On 06-August-20			Bond Future	97.94	97.9532	97.9444	97.9532	4,982.00
15/07/2020	2029 On 05-November-20			Bond Future	97.87	97.8803	97.8700	97.8803	1,206.00
15/07/2020	2029 On 04-February-21			Bond Future	99.03	99.0383	99.0265	99.0383	0.00
15/07/2020	2029 On 06-May-21			Bond Future	99.08	99.0965	99.0839	99.0965	0.00
15/07/2020	2029 On 05-August-21			Bond Future	100.20	100.2164	100.2040	100.2164	0.00
15/07/2020	2030 On 06-August-20			Bond Future	9.41	91.0220	9.4072	91.0220	106,756.00
15/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	586	0	586	0	0.00
15/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	519	0	519	0	450.00
15/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	5637	5	5637	5	0.00
15/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	30	0	30	0	800.00
15/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	271	0	271	0	800.00
15/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	622	0	622	0	0.00
15/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	9949	9	9949	9	0.00
15/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3666	3	3666	3	470.00
15/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	7165	7	7165	7	470.00
15/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1371	1	1371	1	0.00
15/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3434	3	3434	3	0.00
15/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	7420	7	7420	7	0.00
15/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	3903	3	3903	3	0.00
15/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2556	2	2556	2	450.00
15/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	604	0	604	0	0.00
15/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11037	10	11037	10	0.00
15/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	4683	4	4683	4	622.00
15/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8032	8	8032	8	0.00
15/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	59	0	59	0	323.00
15/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	803	1	803	1	323.00
15/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	5546	6	5546	6	0.00
15/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	14	0	14	0	622.00
15/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	24	0	24	0	0.00
15/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	2019	2	2019	2	2,500.00
15/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	1	0	1	0	622.00
15/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	2415	3	2415	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
15/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	1296	2	1296	2	800.00
15/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	2	0	2	0	0.00
15/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	163	0	163	0	0.00
15/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	299	0	299	0	0.00
15/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	2374	3	2374	3	0.00
15/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	588	1	588	1	0.00
15/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	260	0	260	0	0.00
15/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	345	0	345	0	5,850.00
15/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	91	0	91	0	0.00
15/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	3530	4	3530	4	0.00
15/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	30	0	30	0	0.00
15/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	2629	3	2629	3	0.00
15/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	6402	7	6402	7	0.00
15/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	2457	3	2457	3	0.00
15/07/2020	2030 On 05-November-20			Bond Future	9.60	91.9758	9.6048	91.9758	2,000.00
15/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4594	4	4594	4	0.00
15/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1626	2	1626	2	3,000.00
15/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3418	3	3418	3	0.00
15/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	898	1	898	1	1,000.00
15/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1998	2	1998	2	1,000.00
15/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1419	1	1419	1	3,000.00
15/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2793	3	2793	3	0.00
15/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	659	1	659	1	3,000.00
15/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4833	5	4833	5	0.00
15/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2819	3	2819	3	0.00
15/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	921	1	921	1	14,160.00
15/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1645	2	1645	2	14,160.00
15/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4172	4	4172	4	0.00
15/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2422	2	2422	2	3,000.00
15/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6337	6	6337	6	0.00
15/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1977	2	1977	2	15,414.00
15/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	5955	6	5955	6	0.00
15/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2845	3	2845	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
15/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1130	1	1130	1	15,414.00
15/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	5298	6	5298	6	0.00
15/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	4010	4	4010	4	0.00
15/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1623	2	1623	2	3,000.00
15/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	7470	8	7470	8	0.00
15/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5978	6	5978	6	0.00
15/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	4073	4	4073	4	0.00
15/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1769	2	1769	2	15,414.00
15/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	6536	7	6536	7	0.00
15/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4570	5	4570	5	0.00
15/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	8315	9	8315	9	0.00
15/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2747	3	2747	3	14,160.00
15/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	2311	3	2311	3	1,000.00
15/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	4042	4	4042	4	0.00
15/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2454	3	2454	3	5,000.00
15/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	9696	10	9696	10	0.00
15/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	5259	6	5259	6	0.00
15/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	3389	4	3389	4	3,000.00
15/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	8418	9	8418	9	0.00
15/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	6019	6	6019	6	0.00
15/07/2020	2030 On 04-February-21			Bond Future	9.80	89.0372	9.8043	89.0372	0.00
15/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1427	1	1427	1	1,000.00
15/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2753	3	2753	3	0.00
15/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2647	2	2647	2	1,000.00
15/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1414	1	1414	1	800.00
15/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2732	3	2732	3	0.00
15/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2711	3	2711	3	0.00
15/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2156	2	2156	2	800.00
15/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5481	5	5481	5	0.00
15/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3352	4	3352	4	1,800.00
15/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7516	8	7516	8	0.00
15/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6491	7	6491	7	0.00
15/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9782	10	9782	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	6345	7	6345	7	0.00
15/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	6381	7	6381	7	0.00
15/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	6309	7	6309	7	0.00
15/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	9733	10	9733	10	0.00
15/07/2020	2030 On 06-May-21			Bond Future	10.01	90.0929	10.0143	90.0929	0.00
15/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6739	6	6739	6	0.00
15/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2489	2	2489	2	0.00
15/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	9909	10	9909	10	0.00
15/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	9943	10	9943	10	0.00
15/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	923	1	923	1	700.00
15/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4281	4	4281	4	0.00
15/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4606	4	4606	4	0.00
15/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2630	2	2630	2	0.00
15/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	9978	10	9978	10	0.00
15/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1570	2	1570	2	0.00
15/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6966	7	6966	7	700.00
15/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12652	13	12652	13	0.00
15/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4782	5	4782	5	700.00
15/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	7219	8	7219	8	0.00
15/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1594	2	1594	2	0.00
15/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1582	2	1582	2	0.00
15/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4470	5	4470	5	0.00
15/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	3006	3	3006	3	0.00
15/07/2020	2030 On 05-August-21			Bond Future	10.26	87.0837	10.2600	87.0837	0.00
15/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	761	0	761	0	0.00
15/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	812	0	812	0	0.00
15/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	862	0	862	0	0.00
15/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2032 On 06-August-20			Bond Future	10.32	88.8691	10.3160	88.8691	106,623.00
15/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	572	0	572	0	0.00
15/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	112	0	112	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
15/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	117	0	117	0	0.00
15/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	4	0	4	0	800.00
15/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	56	0	56	0	800.00
15/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	121	0	121	0	0.00
15/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	5444	6	5444	6	0.00
15/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	5565	6	5565	6	0.00
15/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9935	10	9935	10	0.00
15/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	6568	7	6568	7	0.00
15/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	5504	6	5504	6	0.00
15/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	3072	3	3072	3	800.00
15/07/2020	2032 On 05-November-20			Bond Future	10.53	85.6556	10.5321	85.6556	0.00
15/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1915	2	1915	2	0.00
15/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5662	5	5662	5	0.00
15/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5337	5	5337	5	0.00
15/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	929	1	929	1	3,000.00
15/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1630	2	1630	2	3,000.00
15/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1350	1	1350	1	1,000.00
15/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1935	2	1935	2	0.00
15/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	755	1	755	1	1,000.00
15/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1895	2	1895	2	0.00
15/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6650	7	6650	7	0.00
15/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9849	10	9849	10	0.00
15/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	10826	11	10826	11	0.00
15/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2535	3	2535	3	1,000.00
15/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	8091	8	8091	8	0.00
15/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6564	7	6564	7	0.00
15/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	7274	8	7274	8	0.00
15/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6607	7	6607	7	0.00
15/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2713	3	2713	3	3,000.00
15/07/2020	2032 On 04-February-21			Bond Future	10.75	86.6493	10.7479	86.6493	0.00
15/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1106	1	1106	1	800.00
15/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2205	2	2205	2	0.00
15/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1711	2	1711	2	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2239	2	2239	2	0.00
15/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5098	5	5098	5	0.00
15/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2222	2	2222	2	0.00
15/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8982	9	8982	9	0.00
15/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8936	9	8936	9	0.00
15/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10589	11	10589	11	0.00
15/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4689	5	4689	5	800.00
15/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	9029	9	9029	9	0.00
15/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	13321	14	13321	14	0.00
15/07/2020	2032 On 06-May-21			Bond Future	10.97	83.5293	10.9711	83.5293	0.00
15/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3414	3	3414	3	736.00
15/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8732	9	8732	9	0.00
15/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10253	10	10253	10	0.00
15/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8764	9	8764	9	0.00
15/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8700	9	8700	9	0.00
15/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2784	3	2784	3	0.00
15/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2749	3	2749	3	0.00
15/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2767	3	2767	3	0.00
15/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	2047	2	2047	2	736.00
15/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	7055	7	7055	7	0.00
15/07/2020	2032 On 05-August-21			Bond Future	11.22	84.4523	11.2221	84.4523	0.00
15/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	731	0	731	0	0.00
15/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	678	0	678	0	0.00
15/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	784	0	784	0	0.00
15/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2033 On 06-August-20			Bond Future	92.14	92.1332	92.1411	92.1332	12,378.00
15/07/2020	2033 On 05-November-20			Bond Future	91.93	91.9239	91.9305	91.9239	0.00
15/07/2020	2033 On 04-February-21			Bond Future	93.02	93.0113	93.0166	93.0113	0.00
15/07/2020	2033 On 06-May-21			Bond Future	92.92	92.9201	92.9249	92.9201	0.00
15/07/2020	2033 On 05-August-21			Bond Future	93.98	93.9702	93.9755	93.9702	0.00
15/07/2020	2037 On 06-August-20			Bond Future	11.28	79.4816	11.2773	79.4816	112,830.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	16	0	16	0	0.00
15/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	15	0	15	0	0.00
15/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	17	0	17	0	0.00
15/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9634	10	9634	10	0.00
15/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	9560	10	9560	10	0.00
15/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	9487	10	9487	10	0.00
15/07/2020	2037 On 05-November-20			Bond Future	11.50	80.3145	11.4953	80.3145	276.00
15/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1294	1	1294	1	0.00
15/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1267	1	1267	1	0.00
15/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1280	1	1280	1	0.00
15/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	9940	10	9940	10	0.00
15/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9826	10	9826	10	0.00
15/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9883	10	9883	10	0.00
15/07/2020	2037 On 04-February-21			Bond Future	11.72	76.9906	11.7179	76.9906	0.00
15/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6196	6	6196	6	300.00
15/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1254	1	1254	1	72.00
15/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12203	12	12203	12	0.00
15/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3147	3	3147	3	0.00
15/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2206	2	2206	2	0.00
15/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2078	2	2078	2	0.00
15/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	5979	6	5979	6	0.00
15/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2093	2	2093	2	0.00
15/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2425	2	2425	2	240.00
15/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2109	2	2109	2	0.00
15/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	11224	11	11224	11	0.00
15/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4923	5	4923	5	240.00
15/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	10236	10	10236	10	0.00
15/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	11332	12	11332	12	0.00
15/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1684	2	1684	2	300.00
15/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8501	9	8501	9	72.00
15/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10906	11	10906	11	72.00
15/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	11278	11	11278	11	0.00
15/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	14990	15	14990	15	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
15/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4740	5	4740	5	0.00
15/07/2020	2037 On 06-May-21			Bond Future	11.95	77.9038	11.9481	77.9038	0.00
15/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7072	7	7072	7	0.00
15/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7104	7	7104	7	0.00
15/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7136	7	7136	7	0.00
15/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4437	5	4437	5	0.00
15/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4416	4	4416	4	0.00
15/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4459	5	4459	5	0.00
15/07/2020	2037 On 05-August-21			Bond Future	12.21	74.5092	12.2097	74.5092	0.00
15/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	276	0	276	0	0.00
15/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	330	0	330	0	0.00
15/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	385	0	385	0	0.00
15/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
15/07/2020	2038 On 06-August-20			Bond Future	102.69	102.6632	102.6870	102.6632	10,802.00
15/07/2020	2038 On 05-November-20			Bond Future	103.79	103.7639	103.7864	103.7639	1,685.00
15/07/2020	2038 On 04-February-21			Bond Future	103.32	103.2974	103.3186	103.2974	0.00
15/07/2020	2038 On 06-May-21			Bond Future	104.57	104.5451	104.5658	104.5451	0.00
15/07/2020	2038 On 05-August-21			Bond Future	104.03	104.0081	104.0295	104.0081	0.00
15/07/2020	2040 On 06-August-20			Bond Future	11.55	80.6504	11.5531	80.6504	56,400.00
15/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	10	0	10	0	0.00
15/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	10	0	10	0	0.00
15/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	11	0	11	0	0.00
15/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	316	0	316	0	0.00
15/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	1001	1	1001	1	0.00
15/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	1	0	1	0	800.00
15/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	13	0	13	0	800.00
15/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	257	0	257	0	0.00
15/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	10575	11	10575	11	0.00
15/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	14628	15	14628	15	0.00
15/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	5430	5	5430	5	800.00
15/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10887	11	10887	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
15/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	5063	5	5063	5	12,496.00
15/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	2926	3	2926	3	517.00
15/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	10966	11	10966	11	0.00
15/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10809	11	10809	11	0.00
15/07/2020	2040 On 05-November-20			Bond Future	11.77	81.4956	11.7744	81.4956	0.00
15/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	555	1	555	1	2,000.00
15/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1033	1	1033	1	2,000.00
15/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	403	0	403	0	2,000.00
15/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	785	1	785	1	2,230.00
15/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1119	1	1119	1	0.00
15/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2339	2	2339	2	2,230.00
15/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4252	4	4252	4	0.00
15/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1131	1	1131	1	0.00
15/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3654	4	3654	4	0.00
15/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1144	1	1144	1	0.00
15/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	5400	5	5400	5	2,000.00
15/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	11219	11	11219	11	0.00
15/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	11156	11	11156	11	0.00
15/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	16980	17	16980	17	0.00
15/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	13272	13	13272	13	0.00
15/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4719	5	4719	5	2,000.00
15/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	7430	7	7430	7	0.00
15/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11730	12	11730	12	0.00
15/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	15215	15	15215	15	0.00
15/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	11282	11	11282	11	0.00
15/07/2020	2040 On 04-February-21			Bond Future	12.00	77.9351	12.0009	77.9351	0.00
15/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1475	1	1475	1	800.00
15/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	4918	5	4918	5	0.00
15/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	1949	2	1949	2	0.00
15/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	867	1	867	1	500.00
15/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	937	1	937	1	800.00
15/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	1964	2	1964	2	0.00
15/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1701	2	1701	2	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
15/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4438	4	4438	4	0.00
15/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	1934	2	1934	2	0.00
15/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12706	13	12706	13	0.00
15/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	7121	7	7121	7	500.00
15/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13679	14	13679	14	0.00
15/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18860	19	18860	19	0.00
15/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	18259	18	18259	18	0.00
15/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14764	15	14764	15	0.00
15/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12587	13	12587	13	0.00
15/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12646	13	12646	13	0.00
15/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6524	6	6524	6	800.00
15/07/2020	2040 On 06-May-21			Bond Future	12.23	78.8596	12.2348	78.8596	0.00
15/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6493	6	6493	6	0.00
15/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6524	6	6524	6	0.00
15/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6462	6	6462	6	0.00
15/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5388	5	5388	5	0.00
15/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5362	5	5362	5	0.00
15/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5335	5	5335	5	0.00
15/07/2020	2040 On 05-August-21			Bond Future	12.50	75.2252	12.5004	75.2252	0.00
15/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	0	0	0	0	0.00
15/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	0	0	0	0	0.00
15/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	0	0	0	0	0.00
15/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	59	0	59	0	0.00
15/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	116	0	116	0	0.00
15/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	173	0	173	0	0.00
15/07/2020	2044 On 06-August-20			Bond Future	11.71	76.7484	11.7075	76.7484	61,197.00
15/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	2	0	2	0	0.00
15/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	602.00
15/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	140.00
15/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	1	0	1	0	140.00
15/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	2	0	2	0	0.00
15/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	4	0	4	0	602.00
15/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	2	0	2	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
15/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	244	0	244	0	0.00
15/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	412	0	412	0	0.00
15/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	20993	21	20993	21	0.00
15/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	15123	15	15123	15	0.00
15/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	13268	13	13268	13	0.00
15/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	5453	5	5453	5	140.00
15/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	13351	13	13351	13	0.00
15/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	4501	5	4501	5	602.00
15/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	12446	12	12446	12	0.00
15/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	13434	13	13434	13	0.00
15/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	17758	18	17758	18	0.00
15/07/2020	2044 On 05-November-20			Bond Future	11.93	77.5527	11.9263	77.5527	0.00
15/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	460	0	460	0	1,815.00
15/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1013	1	1013	1	0.00
15/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	636	1	636	1	0.00
15/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	2904	3	2904	3	0.00
15/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1036	1	1036	1	0.00
15/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3035	3	3035	3	0.00
15/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	644	1	644	1	568.00
15/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	687	1	687	1	1,815.00
15/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1024	1	1024	1	0.00
15/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	704	1	704	1	525.00
15/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	262	0	262	0	525.00
15/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2389	2	2389	2	0.00
15/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	119	0	119	0	1,815.00
15/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2141	2	2141	2	0.00
15/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	242	0	242	0	568.00
15/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	11813	12	11813	12	0.00
15/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	14007	14	14007	14	0.00
15/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	7287	7	7287	7	1,815.00
15/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	6188	6	6188	6	1,815.00
15/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	23780	24	23780	24	0.00
15/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	14151	14	14151	14	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
15/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	19535	20	19535	20	0.00
15/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11878	12	11878	12	0.00
15/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19967	20	19967	20	0.00
15/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	14588	15	14588	15	0.00
15/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	16413	16	16413	16	0.00
15/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7796	8	7796	8	525.00
15/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	6388	6	6388	6	568.00
15/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11944	12	11944	12	0.00
15/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	14515	15	14515	15	0.00
15/07/2020	2044 On 04-February-21			Bond Future	12.15	74.0717	12.1505	74.0717	0.00
15/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1677	2	1677	2	0.00
15/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1705	2	1705	2	0.00
15/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1596	2	1596	2	0.00
15/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	903	1	903	1	405.00
15/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1691	2	1691	2	0.00
15/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1287	1	1287	1	0.00
15/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2446	2	2446	2	0.00
15/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13802	14	13802	14	0.00
15/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	14248	14	14248	14	405.00
15/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	18686	19	18686	19	0.00
15/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10996	11	10996	11	405.00
15/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13865	14	13865	14	0.00
15/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15917	16	15917	16	0.00
15/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13739	14	13739	14	0.00
15/07/2020	2044 On 06-May-21			Bond Future	12.38	74.9504	12.3819	74.9504	0.00
15/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6049	6	6049	6	0.00
15/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6020	6	6020	6	0.00
15/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	5991	6	5991	6	0.00
15/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5688	6	5688	6	0.00
15/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5715	6	5715	6	0.00
15/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5660	6	5660	6	0.00
15/07/2020	2044 On 05-August-21			Bond Future	12.64	71.3979	12.6445	71.3979	0.00
15/07/2020	2044 On 05-August-21	12.60	Call	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
15/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	0	0	0	0	0.00
15/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	0	0	0	0	0.00
15/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	303	0	303	0	0.00
15/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	247	0	247	0	0.00
15/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	192	0	192	0	0.00
15/07/2020	2046 On 06-August-20			Bond Future	91.74	91.7775	91.7375	91.7775	12,382.00
15/07/2020	2046 On 05-November-20			Bond Future	90.96	90.9969	90.9550	90.9969	3,975.00
15/07/2020	2046 On 04-February-21			Bond Future	92.03	92.0738	92.0301	92.0738	0.00
15/07/2020	2046 On 06-May-21			Bond Future	91.35	91.3982	91.3533	91.3982	0.00
15/07/2020	2046 On 05-August-21			Bond Future	92.39	92.4306	92.3858	92.4306	0.00
15/07/2020	2050 On 06-August-20			Bond Future	92.40	91.6071	92.4023	91.6071	14,575.00
15/07/2020	2050 On 05-November-20			Bond Future	93.39	92.5891	93.3914	92.5891	2,590.00
15/07/2020	2050 On 04-February-21			Bond Future	92.61	91.7969	92.6073	91.7969	0.00
15/07/2020	2050 On 06-May-21			Bond Future	93.73	92.9055	93.7252	92.9055	0.00
15/07/2020	2050 On 05-August-21			Bond Future	92.86	92.0309	92.8602	92.0309	0.00
15/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	AL37 On 06-August-20			Index Future	732.66	728.3080	732.6630	728.3080	0.00
15/07/2020	AL37 On 05-November-20			Index Future	740.41	736.0090	740.4060	736.0090	0.00
15/07/2020	AL37 On 04-February-21			Index Future	748.97	744.5290	748.9730	744.5290	0.00
15/07/2020	AL37 On 06-May-21			Index Future	757.83	753.3360	757.8310	753.3360	0.00
15/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
15/07/2020	AL7T On 06-August-20			Index Future	799.85	796.1610	799.8480	796.1610	0.00
15/07/2020	AL7T On 05-November-20			Index Future	808.30	804.5800	808.3020	804.5800	0.00
15/07/2020	AL7T On 04-February-21			Index Future	817.65	813.8930	817.6540	813.8930	0.00
15/07/2020	AL7T On 06-May-21			Index Future	827.33	823.5210	827.3250	823.5210	0.00
15/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
15/07/2020	ALBI On 06-August-20			Index Future	699.11	697.0310	699.1080	697.0310	213.00
15/07/2020	ALBI On 05-November-20			Index Future	706.50	704.4020	706.4970	704.4020	0.00
15/07/2020	ALBI On 04-February-21			Index Future	714.67	712.5550	714.6710	712.5550	0.00
15/07/2020	ALBI On 06-May-21			Index Future	723.12	720.9850	723.1240	720.9850	0.00
15/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	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
15/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2020	ES33 On 06-August-20			Bond Future	12.01	73.4762	12.0088	73.4762	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	ES33 On 05-November-20			Bond Future	12.28	70.4717	12.2772	70.4717	0.00
15/07/2020	ES33 On 04-February-21			Bond Future	12.55	71.2892	12.5525	71.2892	0.00
15/07/2020	ES33 On 06-May-21			Bond Future	12.83	68.3567	12.8320	68.3567	0.00
15/07/2020	ES33 On 05-August-21			Bond Future	13.14	69.1119	13.1429	69.1119	0.00
15/07/2020	ES42 On 06-August-20			Bond Future	12.42	73.1657	12.4210	73.1657	4,919.00
15/07/2020	ES42 On 05-November-20			Bond Future	12.68	69.6744	12.6809	69.6744	0.00
15/07/2020	ES42 On 04-February-21			Bond Future	12.94	70.4836	12.9395	70.4836	0.00
15/07/2020	ES42 On 06-May-21			Bond Future	13.21	67.0602	13.2125	67.0602	0.00
15/07/2020	ES42 On 05-August-21			Bond Future	13.51	67.8004	13.5076	67.8004	0.00
15/07/2020	GOVI On 06-August-20			GOVI	690.70	688.6140	690.7030	688.6140	1,021.00
15/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	374270	40	374270	40	0.00
15/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	374170	40	374170	40	0.00
15/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	374370	40	374370	40	0.00
15/07/2020	GOVI On 05-November-20			GOVI	698.00	695.8960	698.0030	695.8960	0.00
15/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	398470	42	398470	42	0.00
15/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	398270	42	398270	42	0.00
15/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	398370	42	398370	42	0.00
15/07/2020	GOVI On 04-February-21			GOVI	706.08	703.9510	706.0790	703.9510	0.00
15/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	448610	47	448610	47	0.00
15/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	448710	47	448710	47	0.00
15/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	448810	47	448810	47	0.00
15/07/2020	GOVI On 06-May-21			GOVI	714.43	712.2780	714.4300	712.2780	0.00
15/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	357600	34	357600	34	0.00
15/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	357400	34	357400	34	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
15/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	357500	34	357500	34	0.00
15/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
15/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	100	0	0.00
15/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	100	0	0.00
15/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2020	IGOV On 06-August-20			Index Future	248.57	248.2000	248.5670	248.2000	1,207.00
15/07/2020	IGOV On 05-November-20			Index Future	251.26	250.8860	251.2560	250.8860	47.00
15/07/2020	IGOV On 04-February-21			Index Future	254.22	253.8510	254.2240	253.8510	0.00
15/07/2020	IGOV On 06-May-21			Index Future	257.29	256.9140	257.2910	256.9140	0.00
15/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
15/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
15/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0400	94.0300	94.0400	0.00
15/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.26	92.2800	92.2600	92.2800	0.00
15/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4400	90.4200	90.4400	0.00
15/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.39	89.4200	89.3900	89.4200	0.00
15/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.67	90.7100	90.6700	90.7100	51.00
15/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1700	90.1200	90.1700	0.00
15/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.23	90.3200	90.2300	90.3200	0.00
15/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.38	93.5000	93.3800	93.5000	0.00
15/07/2020	IS05 On 20-December-22			Interest Rate Swap	93.89	94.0400	93.8900	94.0400	0.00
15/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.31	86.4800	86.3100	86.4800	0.00
15/07/2020	IS05 On 20-June-23			Interest Rate Swap	91.89	92.0700	91.8900	92.0700	0.00
15/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.55	80.7600	80.5500	80.7600	0.00
15/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.18	77.4100	77.1800	77.4100	0.00
15/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.71	75.9400	75.7100	75.9400	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
15/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.86	78.0800	77.8600	78.0800	0.00
15/07/2020	IS10 On 21-December-26			Interest Rate Swap	82.03	82.2200	82.0300	82.2200	0.00
15/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.71	80.8700	80.7100	80.8700	0.00
15/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.92	83.0700	82.9200	83.0700	0.00
15/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.81	88.9700	88.8100	88.9700	0.00
15/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.29	89.4700	89.2900	89.4700	0.00
15/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.39	82.6200	82.3900	82.6200	0.00
15/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.27	90.5200	90.2700	90.5200	0.00
15/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.85	96.1450	3.8500	96.1450	0.00
15/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.65	96.3450	3.6450	96.3450	0.00
15/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.59	96.3850	3.5900	96.3850	0.00
15/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.49	96.4650	3.4850	96.4650	0.00
15/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.49	96.4750	3.4850	96.4750	0.00
15/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.48	96.4650	3.4750	96.4650	30.00
15/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.51	3.5100	3.5100	3.5100	0.00
15/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.4400	3.5000	96.4400	0.00
15/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.67	96.2600	3.6700	96.2600	0.00
15/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2250	3.7150	96.2250	0.00
15/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.96	95.9700	3.9600	95.9700	0.00
15/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.05	95.8850	4.0450	95.8850	0.00
15/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.57	95.3950	4.5650	95.3950	0.00
15/07/2020	R023 On 06-August-20			Bond Future	4.73	110.2044	4.7330	110.2044	32,030.00
15/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	6051	6	6051	6	0.00
15/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	6074	6	6074	6	0.00
15/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	6097	6	6097	6	0.00
15/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 05-November-20			Bond Future	4.79	107.4522	4.7895	107.4522	3,370.00
15/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5788	5	5788	5	0.00
15/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5809	5	5809	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
15/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5768	5	5768	5	0.00
15/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 04-February-21			Bond Future	4.81	108.6979	4.8105	108.6979	0.00
15/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	3062	3	3062	3	0.00
15/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	3097	3	3097	3	0.00
15/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	3080	3	3080	3	0.00
15/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	92	0	92	0	0.00
15/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	94	0	94	0	0.00
15/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	90	0	90	0	0.00
15/07/2020	R023 On 06-May-21			Bond Future	4.81	106.0748	4.8119	106.0748	0.00
15/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4727	4	4727	4	0.00
15/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4760	4	4760	4	0.00
15/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4744	4	4744	4	0.00
15/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	16	0	16	0	0.00
15/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	15	0	15	0	0.00
15/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	16	0	16	0	0.00
15/07/2020	R023 On 05-August-21			Bond Future	4.87	107.2478	4.8745	107.2478	0.00
15/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	660	0	660	0	0.00
15/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	645	0	645	0	0.00
15/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	630	0	630	0	0.00
15/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R035 On 06-August-20			Bond Future	11.03	88.2709	11.0329	88.2709	105,561.00
15/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	53	0	53	0	0.00
15/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
15/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	1	0	1	0	500.00
15/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	17	0	17	0	500.00
15/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	405	0	405	0	0.00
15/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	56	0	56	0	0.00
15/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	51	0	51	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
15/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
15/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	16480	17	16480	17	0.00
15/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	7486	8	7486	8	0.00
15/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	7625	8	7625	8	0.00
15/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	7555	8	7555	8	0.00
15/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	4217	4	4217	4	500.00
15/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	14459	15	14459	15	0.00
15/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	9338	10	9338	10	0.00
15/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	13746	14	13746	14	0.00
15/07/2020	R035 On 05-November-20			Bond Future	11.26	84.7219	11.2581	84.7219	0.00
15/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1844	2	1844	2	0.00
15/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1864	2	1864	2	0.00
15/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1824	2	1824	2	0.00
15/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7893	8	7893	8	0.00
15/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7845	8	7845	8	0.00
15/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7797	8	7797	8	0.00
15/07/2020	R035 On 04-February-21			Bond Future	11.49	85.7044	11.4883	85.7044	0.00
15/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2029	2	2029	2	0.00
15/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2157	2	2157	2	0.00
15/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2013	2	2013	2	0.00
15/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4392	4	4392	4	0.00
15/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	1997	2	1997	2	0.00
15/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	11284	12	11284	12	0.00
15/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6505	7	6505	7	650.00
15/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	11338	12	11338	12	0.00
15/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10804	11	10804	11	650.00
15/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	11230	11	11230	11	0.00
15/07/2020	R035 On 06-May-21			Bond Future	11.72	82.2417	11.7173	82.2417	0.00
15/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7614	7	7614	7	0.00
15/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	9092	0	9092	0	0.00
15/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5118	0	5118	0	0.00
15/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7683	8	7683	8	0.00
15/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2191	2	2191	2	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3225	0	3225	0	1,650.00
15/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6523	6	6523	6	0.00
15/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4483	4	4483	4	0.00
15/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7648	7	7648	7	0.00
15/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8733	0	8733	0	0.00
15/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6829	7	6829	7	793.00
15/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4801	5	4801	5	793.00
15/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	4056	4	4056	4	0.00
15/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3332	0	3332	0	1,650.00
15/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	6094	0	6094	0	1,650.00
15/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11443	12	11443	12	0.00
15/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	4076	4	4076	4	0.00
15/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	4037	4	4037	4	0.00
15/07/2020	R035 On 05-August-21			Bond Future	11.98	83.1506	11.9765	83.1506	0.00
15/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	54809	55	54809	55	0.00
15/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	54693	55	54693	55	0.00
15/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54926	55	54926	55	0.00
15/07/2020	R186 On 06-August-20			Bond Future	7.62	115.0761	7.6166	115.0761	72,961.00
15/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4065	3	4065	3	0.00
15/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	627	0	627	0	2,500.00
15/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7184	6	7184	6	900.00
15/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2371	2	2371	2	900.00
15/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3491	3	3491	3	0.00
15/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4114	3	4114	3	0.00
15/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	4017	3	4017	3	0.00
15/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	85	0	85	0	0.00
15/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	1533	2	1533	2	2,500.00
15/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	321	1	321	1	15,177.00
15/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	130	0	130	0	0.00
15/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	78	0	78	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
15/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	81	0	81	0	0.00
15/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	4	0	4	0	0.00
15/07/2020	R186 On 05-November-20			Bond Future	7.80	116.2815	7.7967	116.2815	181.00
15/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	1029	1	1029	1	1,200.00
15/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5406	5	5406	5	0.00
15/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5369	5	5369	5	0.00
15/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	3180	3	3180	3	1,200.00
15/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5331	5	5331	5	0.00
15/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2733	2	2733	2	3,500.00
15/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4256	4	4256	4	3,500.00
15/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7763	7	7763	7	0.00
15/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1488	2	1488	2	0.00
15/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2510	3	2510	3	0.00
15/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	502	1	502	1	3,500.00
15/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	1061	1	1061	1	0.00
15/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	1072	1	1072	1	0.00
15/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	2134	2	2134	2	0.00
15/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	1049	1	1049	1	0.00
15/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5248	6	5248	6	0.00
15/07/2020	R186 On 04-February-21			Bond Future	7.97	112.3468	7.9729	112.3468	0.00
15/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3756	3	3756	3	0.00
15/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3783	3	3783	3	0.00
15/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3810	3	3810	3	0.00
15/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2862	3	2862	3	0.00
15/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2841	3	2841	3	0.00
15/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2884	3	2884	3	0.00
15/07/2020	R186 On 06-May-21			Bond Future	8.16	113.6783	8.1611	113.6783	0.00
15/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11907	11	11907	11	0.00
15/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11871	11	11871	11	0.00
15/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11834	11	11834	11	0.00
15/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	383	0	383	0	0.00
15/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	387	0	387	0	0.00
15/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	379	0	379	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
15/07/2020	R186 On 05-August-21			Bond Future	8.39	109.6523	8.3912	109.6523	0.00
15/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	976	0	976	0	0.00
15/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	1020	0	1020	0	0.00
15/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	1064	0	1064	0	0.00
15/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R197 On 06-August-20			Bond Future	306.21	306.2086	306.2127	306.2086	2,591.00
15/07/2020	R197 On 05-November-20			Bond Future	309.49	309.4913	309.4907	309.4913	1,400.00
15/07/2020	R197 On 04-February-21			Bond Future	305.30	305.3086	305.3036	305.3086	0.00
15/07/2020	R197 On 06-May-21			Bond Future	308.99	308.9963	308.9892	308.9963	0.00
15/07/2020	R197 On 05-August-21			Bond Future	304.49	304.4952	304.4893	304.4952	0.00
15/07/2020	R202 On 06-August-20			Bond Future	204.81	204.4830	204.8141	204.4830	6,136.00
15/07/2020	R202 On 05-November-20			Bond Future	207.01	206.6751	207.0066	206.6751	1,904.00
15/07/2020	R202 On 04-February-21			Bond Future	205.29	204.9534	205.2861	204.9534	0.00
15/07/2020	R202 On 06-May-21			Bond Future	207.76	207.4288	207.7639	207.4288	0.00
15/07/2020	R202 On 05-August-21			Bond Future	205.87	205.5275	205.8676	205.5275	0.00
15/07/2020	R208 On 06-August-20			Bond Future	3.39	104.5296	3.3933	104.5296	22,723.00
15/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1360	1	1360	1	0.00
15/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1366	1	1366	1	0.00
15/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1354	1	1354	1	0.00
15/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R208 On 05-November-20			Bond Future	2.83	102.2337	2.8328	102.2337	0.00
15/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	759	1	759	1	0.00
15/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	755	1	755	1	0.00
15/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	751	1	751	1	0.00
15/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R209 On 06-August-20			Bond Future	10.92	67.4371	10.9215	67.4371	59,872.00
15/07/2020	R209 On 06-August-20	5.57	Call	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
15/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41813	42	41813	42	0.00
15/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	41922	42	41922	42	0.00
15/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	41705	42	41705	42	0.00
15/07/2020	R209 On 05-November-20			Bond Future	11.12	65.0038	11.1199	65.0038	0.00
15/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1458	1	1458	1	0.00
15/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1487	1	1487	1	0.00
15/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1472	1	1472	1	0.00
15/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7778	8	7778	8	0.00
15/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7732	8	7732	8	0.00
15/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7825	8	7825	8	0.00
15/07/2020	R209 On 04-February-21			Bond Future	11.32	65.7580	11.3172	65.7580	0.00
15/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2211	2	2211	2	0.00
15/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2226	2	2226	2	0.00
15/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2195	2	2195	2	0.00
15/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8971	9	8971	9	0.00
15/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8927	9	8927	9	0.00
15/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8883	9	8883	9	0.00
15/07/2020	R209 On 06-May-21			Bond Future	11.52	63.3958	11.5197	63.3958	460.00
15/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2296	0	2296	0	1,000.00
15/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4327	0	4327	0	0.00
15/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	6941	7	6941	7	0.00
15/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7000	7	7000	7	0.00
15/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7030	0	7030	0	0.00
15/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	6970	7	6970	7	0.00
15/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3553	4	3553	4	0.00
15/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3520	4	3520	4	0.00
15/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3503	0	3503	0	1,000.00
15/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3536	4	3536	4	0.00
15/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5707	0	5707	0	1,000.00
15/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	9195	0	9195	0	0.00
15/07/2020	R209 On 05-August-21			Bond Future	11.74	64.0962	11.7439	64.0962	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
15/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	274	0	274	0	0.00
15/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	225	0	225	0	0.00
15/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	323	0	323	0	0.00
15/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R210 On 06-August-20			Bond Future	182.13	182.2159	182.1286	182.2159	1,929.00
15/07/2020	R210 On 05-November-20			Bond Future	181.40	181.4946	181.4035	181.4946	644.00
15/07/2020	R210 On 04-February-21			Bond Future	183.55	183.6420	183.5473	183.6420	0.00
15/07/2020	R210 On 06-May-21			Bond Future	183.05	183.1497	183.0526	183.1497	0.00
15/07/2020	R210 On 05-August-21			Bond Future	185.12	185.2192	185.1217	185.2192	0.00
15/07/2020	R212 On 06-August-20			Bond Future	165.50	165.5543	165.4974	165.5543	7,008.00
15/07/2020	R212 On 05-November-20			Bond Future	167.27	167.3293	167.2691	167.3293	1,526.00
15/07/2020	R212 On 04-February-21			Bond Future	166.95	167.0143	166.9510	167.0143	0.00
15/07/2020	R212 On 06-May-21			Bond Future	168.97	169.0313	168.9662	169.0313	0.00
15/07/2020	R212 On 05-August-21			Bond Future	168.55	168.6141	168.5490	168.6141	0.00
15/07/2020	R213 On 06-August-20			Bond Future	9.86	84.2145	9.8618	84.2145	16,142.00
15/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	276	0	276	0	0.00
15/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	296	0	296	0	0.00
15/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	286	0	286	0	0.00
15/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	3543	4	3543	4	0.00
15/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	3493	4	3493	4	0.00
15/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	3592	4	3592	4	0.00
15/07/2020	R213 On 05-November-20			Bond Future	10.06	81.5682	10.0635	81.5682	0.00
15/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2310	2	2310	2	0.00
15/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2332	2	2332	2	0.00
15/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2354	2	2354	2	0.00
15/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4893	5	4893	5	0.00
15/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4964	5	4964	5	0.00
15/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4928	5	4928	5	0.00
15/07/2020	R213 On 04-February-21			Bond Future	10.27	82.5139	10.2681	82.5139	0.00
15/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2466	2	2466	2	0.00
15/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2447	2	2447	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2428	2	2428	2	0.00
15/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	7252	8	7252	8	0.00
15/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	7291	8	7291	8	0.00
15/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	7214	7	7214	7	0.00
15/07/2020	R213 On 06-May-21			Bond Future	10.47	79.9593	10.4726	79.9593	0.00
15/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9006	9	9006	9	0.00
15/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9038	9	9038	9	0.00
15/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	8975	9	8975	9	0.00
15/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	2068	2	2068	2	0.00
15/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	2054	2	2054	2	0.00
15/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	2040	2	2040	2	0.00
15/07/2020	R213 On 05-August-21			Bond Future	10.71	80.8433	10.7074	80.8433	0.00
15/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	760	0	760	0	0.00
15/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	710	0	710	0	0.00
15/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	661	0	661	0	0.00
15/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R214 On 06-August-20			Bond Future	11.21	65.3184	11.2055	65.3184	19,898.00
15/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	34	0	34	0	0.00
15/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	36	0	36	0	0.00
15/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	37	0	37	0	0.00
15/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	7340	7	7340	7	0.00
15/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	7469	8	7469	8	0.00
15/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	7404	7	7404	7	0.00
15/07/2020	R214 On 05-November-20			Bond Future	11.40	62.7262	11.4012	62.7262	0.00
15/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1473	1	1473	1	0.00
15/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1487	2	1487	2	0.00
15/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1458	1	1458	1	0.00
15/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	8209	8	8209	8	0.00
15/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	8160	8	8160	8	0.00
15/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	8111	8	8111	8	0.00
15/07/2020	R214 On 04-February-21			Bond Future	11.60	63.4535	11.6001	63.4535	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
15/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2165	2	2165	2	0.00
15/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2196	2	2196	2	0.00
15/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2181	2	2181	2	0.00
15/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	9471	9	9471	9	0.00
15/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	9424	9	9424	9	0.00
15/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	9517	10	9517	10	0.00
15/07/2020	R214 On 06-May-21			Bond Future	11.80	60.9256	11.7966	60.9256	0.00
15/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6401	6	6401	6	0.00
15/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6373	6	6373	6	0.00
15/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6344	6	6344	6	0.00
15/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	4102	4	4102	4	0.00
15/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	4120	4	4120	4	0.00
15/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	4083	4	4083	4	0.00
15/07/2020	R214 On 05-August-21			Bond Future	12.02	61.5989	12.0171	61.5989	0.00
15/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	63	0	63	0	0.00
15/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	14	0	14	0	0.00
15/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
15/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	35	0	35	0	0.00
15/07/2020	R248 On 06-August-20			Bond Future	11.65	80.1983	11.6459	80.1983	111,984.00
15/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	13	0	13	0	0.00
15/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	581	1	581	1	0.00
15/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2549	3	2549	3	0.00
15/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	221	0	221	0	640.00
15/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
15/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	14	0	14	0	0.00
15/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2358	2	2358	2	470.00
15/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	6763	7	6763	7	814.00
15/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	30	0	30	0	640.00
15/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
15/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	14	0	14	0	0.00
15/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	502	0	502	0	470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4292	4	4292	4	814.00
15/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	4177	4	4177	4	0.00
15/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	10564	11	10564	11	0.00
15/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	567	1	567	1	0.00
15/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	10484	10	10484	10	0.00
15/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	1375	1	1375	1	0.00
15/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	198	0	198	0	0.00
15/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	1252	1	1252	1	0.00
15/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	21237	21	21237	21	0.00
15/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	18811	19	18811	19	0.00
15/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	5686	6	5686	6	0.00
15/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	3907	4	3907	4	0.00
15/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	10645	11	10645	11	0.00
15/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	9297	9	9297	9	0.00
15/07/2020	R248 On 05-November-20			Bond Future	11.86	76.6277	11.8627	76.6277	250.00
15/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2178	2	2178	2	800.00
15/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	695	1	695	1	800.00
15/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	732	1	732	1	0.00
15/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	723	1	723	1	0.00
15/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	713	1	713	1	0.00
15/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13958	14	13958	14	0.00
15/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	14033	14	14033	14	0.00
15/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13885	14	13885	14	0.00
15/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	14181	14	14181	14	0.00
15/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7936	8	7936	8	0.00
15/07/2020	R248 On 04-February-21			Bond Future	12.08	77.5164	12.0849	77.5164	0.00
15/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	1882	2	1882	2	0.00
15/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	1897	2	1897	2	0.00
15/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	1913	2	1913	2	0.00
15/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12890	13	12890	13	0.00
15/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	13014	13	13014	13	0.00
15/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12952	13	12952	13	0.00
15/07/2020	R248 On 06-May-21			Bond Future	12.31	74.0199	12.3055	74.0199	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
15/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6031	6	6031	6	0.00
15/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6090	6	6090	6	0.00
15/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6060	6	6060	6	0.00
15/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5801	6	5801	6	0.00
15/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5773	6	5773	6	0.00
15/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5829	6	5829	6	0.00
15/07/2020	R248 On 05-August-21			Bond Future	12.55	74.8378	12.5537	74.8378	0.00
15/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	0	0	0	0	0.00
15/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	190	0	190	0	0.00
15/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	304	0	304	0	0.00
15/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	247	0	247	0	0.00