



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 August 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	2025 On 05-November-20			Bond Future	140.63	140.3084	140.6308	140.3084	3,954.00
21/08/2020	2025 On 04-February-21			Bond Future	140.63	140.3050	140.6301	140.3050	0.00
21/08/2020	2025 On 06-May-21			Bond Future	142.16	141.8271	142.1556	141.8271	0.00
21/08/2020	2025 On 05-August-21			Bond Future	142.21	141.8814	142.2134	141.8814	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
21/08/2020	2029 On 05-November-20			Bond Future	99.72	99.1265	99.7248	99.1265	5,004.00
21/08/2020	2029 On 04-February-21			Bond Future	100.78	100.1803	100.7845	100.1803	0.00
21/08/2020	2029 On 06-May-21			Bond Future	100.75	100.1381	100.7487	100.1381	0.00
21/08/2020	2029 On 05-August-21			Bond Future	101.86	101.2473	101.8645	101.2473	0.00
21/08/2020	2030 On 05-November-20			Bond Future	9.43	93.4666	9.4254	93.4666	102,381.00
21/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4464	4	4464	4	0.00
21/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1179	1	1179	1	3,000.00
21/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3107	3	3107	3	0.00
21/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	494	0	494	0	1,000.00
21/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1560	2	1560	2	1,000.00
21/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2411	2	2411	2	0.00
21/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	974	1	974	1	3,000.00
21/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2439	2	2439	2	0.00
21/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4739	5	4739	5	0.00
21/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	312	0	312	0	3,000.00
21/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2468	2	2468	2	0.00
21/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3238	3	3238	3	0.00
21/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	512	1	512	1	14,160.00
21/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1197	1	1197	1	14,160.00
21/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3973	4	3973	4	0.00
21/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	2010	2	2010	2	3,000.00
21/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6452	6	6452	6	0.00
21/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1538	2	1538	2	15,414.00
21/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	6020	6	6020	6	0.00
21/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	691	1	691	1	15,414.00
21/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3839	4	3839	4	0.00
21/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	718	1	718	1	3,000.00
21/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6011	6	6011	6	0.00
21/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4511	5	4511	5	0.00
21/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	1964	2	1964	2	2,500.00
21/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2613	3	2613	3	0.00
21/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5071	5	5071	5	0.00
21/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3138	3	3138	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
21/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	815	1	815	1	8,000.00
21/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2671	3	2671	3	0.00
21/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6887	7	6887	7	0.00
21/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1528	2	1528	2	14,160.00
21/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1197	1	1197	1	1,000.00
21/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1304	1	1304	1	5,000.00
21/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8330	8	8330	8	0.00
21/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2642	3	2642	3	0.00
21/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3802	4	3802	4	0.00
21/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2058	2	2058	2	3,000.00
21/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	6994	7	6994	7	0.00
21/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4553	5	4553	5	0.00
21/08/2020	2030 On 04-February-21			Bond Future	9.64	90.4331	9.6371	90.4331	0.00
21/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	740	1	740	1	1,600.00
21/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	915	1	915	1	1,000.00
21/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2236	2	2236	2	0.00
21/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2126	2	2126	2	1,000.00
21/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	904	1	904	1	800.00
21/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2214	2	2214	2	0.00
21/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2304	2	2304	2	1,600.00
21/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2192	2	2192	2	0.00
21/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1608	2	1608	2	800.00
21/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5203	5	5203	5	0.00
21/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2155	2	2155	2	1,800.00
21/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6049	6	6049	6	0.00
21/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5050	5	5050	5	0.00
21/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8352	8	8352	8	0.00
21/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	4907	5	4907	5	0.00
21/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	4942	5	4942	5	0.00
21/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4767	5	4767	5	0.00
21/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9176	9	9176	9	0.00
21/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4872	5	4872	5	0.00
21/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8301	8	8301	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
21/08/2020	2030 On 06-May-21			Bond Future	9.86	91.3935	9.8603	91.3935	0.00
21/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6741	7	6741	7	0.00
21/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2235	2	2235	2	0.00
21/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10153	10	10153	10	0.00
21/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	698	1	698	1	700.00
21/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4454	4	4454	4	0.00
21/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4110	4	4110	4	0.00
21/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10191	10	10191	10	0.00
21/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2380	2	2380	2	0.00
21/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10228	10	10228	10	0.00
21/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1000	1	1000	1	0.00
21/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	5896	6	5896	6	700.00
21/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11608	12	11608	12	0.00
21/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3791	4	3791	4	700.00
21/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1019	1	1019	1	0.00
21/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6146	6	6146	6	0.00
21/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1010	1	1010	1	0.00
21/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3499	4	3499	4	0.00
21/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2188	2	2188	2	0.00
21/08/2020	2030 On 05-August-21			Bond Future	10.10	88.3794	10.1025	88.3794	0.00
21/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5340	5	5340	5	0.00
21/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5370	5	5370	5	0.00
21/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5399	5	5399	5	0.00
21/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3728	4	3728	4	0.00
21/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3770	4	3770	4	0.00
21/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3749	4	3749	4	0.00
21/08/2020	2032 On 05-November-20			Bond Future	10.32	87.1633	10.3184	87.1633	119,320.00
21/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1453	1	1453	1	0.00
21/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5275	5	5275	5	0.00
21/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5646	6	5646	6	0.00
21/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1473	1	1473	1	0.00
21/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	530	1	530	1	3,000.00
21/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1168	1	1168	1	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	901	1	901	1	1,000.00
21/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	393	0	393	0	1,000.00
21/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1432	1	1432	1	0.00
21/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	4923	5	4923	5	0.00
21/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8186	8	8186	8	0.00
21/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9199	9	9199	9	0.00
21/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1255	1	1255	1	1,000.00
21/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6377	6	6377	6	0.00
21/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4838	5	4838	5	0.00
21/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5548	6	5548	6	0.00
21/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4880	5	4880	5	0.00
21/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1387	1	1387	1	3,000.00
21/08/2020	2032 On 04-February-21			Bond Future	10.54	88.0691	10.5432	88.0691	60.00
21/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	667	1	667	1	800.00
21/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1670	2	1670	2	0.00
21/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1197	1	1197	1	800.00
21/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1703	2	1703	2	0.00
21/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4752	5	4752	5	0.00
21/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1686	2	1686	2	0.00
21/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7272	7	7272	7	0.00
21/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7226	7	7226	7	0.00
21/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	8901	9	8901	9	0.00
21/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3169	3	3169	3	800.00
21/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7319	7	7319	7	0.00
21/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11708	12	11708	12	0.00
21/08/2020	2032 On 06-May-21			Bond Future	10.78	84.8593	10.7766	84.8593	0.00
21/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3278	3	3278	3	736.00
21/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	9009	9	9009	9	0.00
21/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10658	11	10658	11	0.00
21/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	9044	9	9044	9	0.00
21/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8974	9	8974	9	0.00
21/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	1976	2	1976	2	0.00
21/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1947	2	1947	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
21/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1962	2	1962	2	0.00
21/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1370	1	1370	1	736.00
21/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	5836	6	5836	6	0.00
21/08/2020	2032 On 05-August-21			Bond Future	11.02	85.7798	11.0222	85.7798	0.00
21/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5991	6	5991	6	0.00
21/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5961	6	5961	6	0.00
21/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	6021	6	6021	6	0.00
21/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4206	4	4206	4	0.00
21/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4183	4	4183	4	0.00
21/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4161	4	4161	4	0.00
21/08/2020	2033 On 05-November-20			Bond Future	94.70	94.2616	94.6997	94.2616	10,622.00
21/08/2020	2033 On 04-February-21			Bond Future	95.71	95.2636	95.7059	95.2636	0.00
21/08/2020	2033 On 06-May-21			Bond Future	95.54	95.0924	95.5393	95.0924	0.00
21/08/2020	2033 On 05-August-21			Bond Future	96.60	96.1457	96.5974	96.1457	0.00
21/08/2020	2037 On 05-November-20			Bond Future	11.35	81.2537	11.3515	81.2537	140,064.00
21/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	721	1	721	1	0.00
21/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	699	1	699	1	0.00
21/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	710	1	710	1	0.00
21/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8496	9	8496	9	0.00
21/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8377	9	8377	9	0.00
21/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8436	9	8436	9	0.00
21/08/2020	2037 On 04-February-21			Bond Future	11.58	77.8432	11.5842	77.8432	0.00
21/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5660	6	5660	6	300.00
21/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	698	1	698	1	72.00
21/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12166	12	12166	12	0.00
21/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2454	2	2454	2	0.00
21/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1500	1	1500	1	0.00
21/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1385	1	1385	1	0.00
21/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5421	5	5421	5	0.00
21/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1399	1	1399	1	0.00
21/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1701	2	1701	2	240.00
21/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1413	1	1413	1	0.00
21/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9739	10	9739	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
21/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3576	4	3576	4	240.00
21/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8722	9	8722	9	0.00
21/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9849	10	9849	10	0.00
21/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	858	1	858	1	300.00
21/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7019	7	7019	7	72.00
21/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9410	10	9410	10	72.00
21/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9794	10	9794	10	0.00
21/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13645	14	13645	14	0.00
21/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3415	3	3415	3	0.00
21/08/2020	2037 On 06-May-21			Bond Future	11.83	78.6701	11.8254	78.6701	0.00
21/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6963	7	6963	7	0.00
21/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	6997	7	6997	7	0.00
21/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7032	7	7032	7	0.00
21/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3629	4	3629	4	0.00
21/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3610	4	3610	4	0.00
21/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3648	4	3648	4	0.00
21/08/2020	2037 On 05-August-21			Bond Future	12.08	75.2678	12.0845	75.2678	0.00
21/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6117	6	6117	6	0.00
21/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6147	6	6147	6	0.00
21/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6178	6	6178	6	0.00
21/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5148	5	5148	5	0.00
21/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5100	5	5100	5	0.00
21/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5124	5	5124	5	0.00
21/08/2020	2038 On 05-November-20			Bond Future	105.21	105.2331	105.2146	105.2331	11,074.00
21/08/2020	2038 On 04-February-21			Bond Future	104.65	104.6700	104.6507	104.6700	0.00
21/08/2020	2038 On 06-May-21			Bond Future	105.79	105.8057	105.7861	105.8057	0.00
21/08/2020	2038 On 05-August-21			Bond Future	105.25	105.2716	105.2515	105.2716	0.00
21/08/2020	2040 On 05-November-20			Bond Future	11.53	82.8452	11.5304	82.8452	69,108.00
21/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	238	0	238	0	2,000.00
21/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	664	1	664	1	0.00
21/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	592	1	592	1	2,000.00
21/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	147	0	147	0	2,000.00
21/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	398	0	398	0	2,380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	675	1	675	1	0.00
21/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1904	2	1904	2	2,380.00
21/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	4003	4	4003	4	0.00
21/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	686	1	686	1	0.00
21/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3325	3	3325	3	0.00
21/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3522	4	3522	4	2,000.00
21/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9214	9	9214	9	0.00
21/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15176	15	15176	15	0.00
21/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11336	12	11336	12	0.00
21/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9149	9	9149	9	0.00
21/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	2921	3	2921	3	2,000.00
21/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5447	6	5447	6	0.00
21/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9741	10	9741	10	0.00
21/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13350	14	13350	14	0.00
21/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9279	9	9279	9	0.00
21/08/2020	2040 On 04-February-21			Bond Future	11.76	79.2010	11.7621	79.2010	0.00
21/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	968	1	968	1	800.00
21/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4573	4	4573	4	0.00
21/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1400	1	1400	1	0.00
21/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	472	0	472	0	500.00
21/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	525	1	525	1	800.00
21/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1414	1	1414	1	0.00
21/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1169	1	1169	1	500.00
21/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4052	4	4052	4	0.00
21/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1385	1	1385	1	0.00
21/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10689	11	10689	11	0.00
21/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5266	5	5266	5	500.00
21/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11680	12	11680	12	0.00
21/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	16997	17	16997	17	0.00
21/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16379	17	16379	17	0.00
21/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12789	13	12789	13	0.00
21/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10569	11	10569	11	0.00
21/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10629	11	10629	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
21/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4711	5	4711	5	800.00
21/08/2020	2040 On 06-May-21			Bond Future	12.00	80.0423	12.0019	80.0423	0.00
21/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6674	7	6674	7	0.00
21/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6709	7	6709	7	0.00
21/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6639	7	6639	7	0.00
21/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4178	4	4178	4	0.00
21/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4155	4	4155	4	0.00
21/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4133	4	4133	4	0.00
21/08/2020	2040 On 05-August-21			Bond Future	12.26	76.4046	12.2594	76.4046	0.00
21/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6469	6	6469	6	0.00
21/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6531	6	6531	6	0.00
21/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6500	6	6500	6	0.00
21/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5204	5	5204	5	0.00
21/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5230	5	5230	5	0.00
21/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5256	5	5256	5	0.00
21/08/2020	2044 On 05-November-20			Bond Future	11.63	79.2701	11.6310	79.2701	49,334.00
21/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	610	1	610	1	0.00
21/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	192	0	192	0	1,815.00
21/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	310	0	310	0	0.00
21/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2628	3	2628	3	0.00
21/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	630	1	630	1	0.00
21/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	316	0	316	0	300.00
21/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2775	3	2775	3	0.00
21/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	620	1	620	1	0.00
21/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	360	0	360	0	525.00
21/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	82	0	82	0	525.00
21/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2054	2	2054	2	0.00
21/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	24	0	24	0	1,815.00
21/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	347	0	347	0	1,815.00
21/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1783	2	1783	2	0.00
21/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	72	0	72	0	300.00
21/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11813	12	11813	12	0.00
21/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5102	5	5102	5	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4079	4	4079	4	1,815.00
21/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21835	22	21835	22	0.00
21/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9558	10	9558	10	0.00
21/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	11962	12	11962	12	0.00
21/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17505	18	17505	18	0.00
21/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9625	10	9625	10	0.00
21/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14295	14	14295	14	0.00
21/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	17948	18	17948	18	0.00
21/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12413	13	12413	13	0.00
21/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5589	6	5589	6	525.00
21/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4262	4	4262	4	300.00
21/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12337	12	12337	12	0.00
21/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9692	10	9692	10	0.00
21/08/2020	2044 On 04-February-21			Bond Future	11.86	75.7139	11.8574	75.7139	0.00
21/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1195	1	1195	1	0.00
21/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1221	1	1221	1	0.00
21/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1119	1	1119	1	0.00
21/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	521	1	521	1	265.00
21/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1208	1	1208	1	0.00
21/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	840	1	840	1	0.00
21/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1954	2	1954	2	0.00
21/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11543	12	11543	12	0.00
21/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	11995	12	11995	12	265.00
21/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16528	17	16528	17	0.00
21/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8728	9	8728	9	265.00
21/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11607	12	11607	12	0.00
21/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13694	14	13694	14	0.00
21/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11479	12	11479	12	0.00
21/08/2020	2044 On 06-May-21			Bond Future	12.09	76.5182	12.0914	76.5182	0.00
21/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6443	6	6443	6	0.00
21/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6410	6	6410	6	0.00
21/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6376	6	6376	6	0.00
21/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4373	4	4373	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
21/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4397	4	4397	4	0.00
21/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4350	4	4350	4	0.00
21/08/2020	2044 On 05-August-21			Bond Future	12.34	72.9676	12.3427	72.9676	0.00
21/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6623	7	6623	7	0.00
21/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6654	7	6654	7	0.00
21/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6591	7	6591	7	0.00
21/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5188	5	5188	5	0.00
21/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5163	5	5163	5	0.00
21/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5139	5	5139	5	0.00
21/08/2020	2046 On 05-November-20			Bond Future	92.86	91.9423	92.8642	91.9423	16,197.00
21/08/2020	2046 On 04-February-21			Bond Future	93.85	92.9200	93.8511	92.9200	0.00
21/08/2020	2046 On 06-May-21			Bond Future	93.10	92.1542	93.0951	92.1542	0.00
21/08/2020	2046 On 05-August-21			Bond Future	94.13	93.1750	94.1265	93.1750	0.00
21/08/2020	2050 On 05-November-20			Bond Future	95.64	94.8748	95.6416	94.8748	14,181.00
21/08/2020	2050 On 04-February-21			Bond Future	94.78	94.0099	94.7846	94.0099	0.00
21/08/2020	2050 On 06-May-21			Bond Future	95.81	95.0300	95.8129	95.0300	0.00
21/08/2020	2050 On 05-August-21			Bond Future	94.96	94.1723	94.9638	94.1723	0.00
21/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	AL37 On 05-November-20			Index Future	749.99	747.6700	749.9880	747.6700	0.00
21/08/2020	AL37 On 04-February-21			Index Future	757.77	755.4340	757.7730	755.4340	0.00
21/08/2020	AL37 On 06-May-21			Index Future	765.81	763.4460	765.8080	763.4460	0.00
21/08/2020	AL37 On 05-August-21			Index Future	774.02	771.6340	774.0210	771.6340	0.00
21/08/2020	AL7T On 05-November-20			Index Future	818.02	817.2920	818.0160	817.2920	0.00
21/08/2020	AL7T On 04-February-21			Index Future	826.51	825.7790	826.5060	825.7790	0.00
21/08/2020	AL7T On 06-May-21			Index Future	835.27	834.5370	835.2710	834.5370	0.00
21/08/2020	AL7T On 05-August-21			Index Future	844.23	843.4880	844.2280	843.4880	0.00
21/08/2020	ALBI On 05-November-20			Index Future	716.16	715.0700	716.1570	715.0700	209.00
21/08/2020	ALBI On 04-February-21			Index Future	723.59	722.4960	723.5910	722.4960	0.00
21/08/2020	ALBI On 06-May-21			Index Future	731.26	730.1590	731.2640	730.1590	0.00
21/08/2020	ALBI On 05-August-21			Index Future	739.11	737.9900	739.1060	737.9900	0.00
21/08/2020	C002 On 31-March-32			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
21/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2020	ES33 On 05-November-20			Bond Future	12.00	71.9105	12.0049	71.9105	350.00
21/08/2020	ES33 On 04-February-21			Bond Future	12.29	72.6576	12.2858	72.6576	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
21/08/2020	ES33 On 06-May-21			Bond Future	12.57	69.6541	12.5718	69.6541	0.00
21/08/2020	ES33 On 05-August-21			Bond Future	12.87	70.4097	12.8738	70.4097	0.00
21/08/2020	ES42 On 05-November-20			Bond Future	12.42	71.1826	12.4218	71.1826	4,919.00
21/08/2020	ES42 On 04-February-21			Bond Future	12.68	71.9230	12.6842	71.9230	0.00
21/08/2020	ES42 On 06-May-21			Bond Future	12.96	68.4286	12.9617	68.4286	0.00
21/08/2020	ES42 On 05-August-21			Bond Future	13.25	69.1713	13.2470	69.1713	0.00
21/08/2020	GOVI On 05-November-20			GOVI	707.50	706.3820	707.5040	706.3820	1,014.00
21/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	303260	31	303260	31	0.00
21/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	303460	31	303460	31	0.00
21/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	303360	31	303360	31	0.00
21/08/2020	GOVI On 04-February-21			GOVI	714.85	713.7170	714.8470	713.7170	0.00
21/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	360930	37	360930	37	0.00
21/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	361030	37	361030	37	0.00
21/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	361130	37	361130	37	0.00
21/08/2020	GOVI On 06-May-21			GOVI	722.43	721.2870	722.4280	721.2870	0.00
21/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	437580	43	437580	43	0.00
21/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	437380	43	437380	43	0.00
21/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	437480	43	437480	43	0.00
21/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 05-August-21			GOVI	730.18	729.0230	730.1760	729.0230	0.00
21/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	110260	10	110260	10	0.00
21/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	110360	10	110360	10	0.00
21/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	110460	10	110460	10	0.00
21/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2020	IGOV On 05-November-20			Index Future	254.76	253.9260	254.7630	253.9260	1,258.00
21/08/2020	IGOV On 04-February-21			Index Future	257.47	256.6250	257.4700	256.6250	0.00
21/08/2020	IGOV On 06-May-21			Index Future	260.26	259.4080	260.2620	259.4080	0.00
21/08/2020	IGOV On 05-August-21			Index Future	263.12	262.2510	263.1150	262.2510	0.00
21/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
21/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
21/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2200	92.2100	92.2200	0.00
21/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.35	90.3700	90.3500	90.3700	0.00
21/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.29	89.3200	89.2900	89.3200	0.00
21/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.55	90.6000	90.5500	90.6000	51.00
21/08/2020	IS05 On 15-March-22			Interest Rate Swap	89.96	90.0300	89.9600	90.0300	0.00
21/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.05	90.1500	90.0500	90.1500	0.00
21/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.17	93.2900	93.1700	93.2900	0.00
21/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.66	93.8000	93.6600	93.8000	0.00
21/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.05	86.2100	86.0500	86.2100	0.00
21/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.58	91.7600	91.5800	91.7600	0.00
21/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/08/2020	IS10 On 17-December-25			Interest Rate Swap	79.73	80.1200	79.7300	80.1200	0.00
21/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.33	76.7400	76.3300	76.7400	0.00
21/08/2020	IS10 On 15-June-26			Interest Rate Swap	74.83	75.2400	74.8300	75.2400	0.00
21/08/2020	IS10 On 21-September-26			Interest Rate Swap	76.95	77.3900	76.9500	77.3900	0.00
21/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.10	81.5600	81.1000	81.5600	0.00
21/08/2020	IS10 On 15-March-27			Interest Rate Swap	79.72	80.2200	79.7200	80.2200	0.00
21/08/2020	IS10 On 21-June-27			Interest Rate Swap	81.93	82.4700	81.9300	82.4700	0.00
21/08/2020	IS10 On 20-September-27			Interest Rate Swap	87.86	88.4100	87.8600	88.4100	0.00
21/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.37	88.9200	88.3700	88.9200	0.00
21/08/2020	IS10 On 22-March-28			Interest Rate Swap	81.49	82.0600	81.4900	82.0600	0.00
21/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.43	89.9800	89.4300	89.9800	0.00
21/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5350	3.4450	96.5350	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.45	96.5450	3.4450	96.5450	0.00
21/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.44	96.5400	3.4400	96.5400	0.00
21/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.42	96.5450	3.4200	96.5450	30,010.00
21/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.42	96.5400	3.4200	96.5400	0.00
21/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.42	96.5200	3.4200	96.5200	0.00
21/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.43	96.5100	3.4250	96.5100	0.00
21/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.52	96.3450	3.5150	96.3450	0.00
21/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.2500	3.6600	96.2500	0.00
21/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.0450	3.8500	96.0450	0.00
21/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.02	95.8850	4.0150	95.8850	0.00
21/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.24	95.6450	4.2400	95.6450	0.00
21/08/2020	R023 On 05-November-20			Bond Future	4.51	108.4920	4.5128	108.4920	34,248.00
21/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6412	6	6412	6	0.00
21/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6433	6	6433	6	0.00
21/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6391	6	6391	6	0.00
21/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
21/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
21/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
21/08/2020	R023 On 04-February-21			Bond Future	4.56	109.6185	4.5613	109.6185	0.00
21/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3483	3	3483	3	0.00
21/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3521	3	3521	3	0.00
21/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3502	3	3502	3	0.00
21/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	13	0	13	0	0.00
21/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	14	0	14	0	0.00
21/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	13	0	13	0	0.00
21/08/2020	R023 On 06-May-21			Bond Future	4.60	106.8746	4.5999	106.8746	0.00
21/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5089	5	5089	5	0.00
21/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5122	5	5122	5	0.00
21/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5105	5	5105	5	0.00
21/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
21/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
21/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
21/08/2020	R023 On 05-August-21			Bond Future	4.64	108.0334	4.6412	108.0334	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
21/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1321	1	1321	1	0.00
21/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1309	1	1309	1	0.00
21/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1298	1	1298	1	0.00
21/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	308	0	308	0	0.00
21/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	312	0	312	0	0.00
21/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	304	0	304	0	0.00
21/08/2020	R035 On 05-November-20			Bond Future	11.05	86.0784	11.0550	86.0784	107,480.00
21/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1340	1	1340	1	0.00
21/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1359	1	1359	1	0.00
21/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1320	1	1320	1	0.00
21/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6128	6	6128	6	0.00
21/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6080	6	6080	6	0.00
21/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6031	6	6031	6	0.00
21/08/2020	R035 On 04-February-21			Bond Future	11.29	86.9722	11.2935	86.9722	0.00
21/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1548	2	1548	2	0.00
21/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1427	1	1427	1	0.00
21/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1412	1	1412	1	0.00
21/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3901	4	3901	4	0.00
21/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1398	1	1398	1	0.00
21/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9511	10	9511	10	0.00
21/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9566	10	9566	10	0.00
21/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9022	9	9022	9	650.00
21/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4842	5	4842	5	650.00
21/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9456	10	9456	10	0.00
21/08/2020	R035 On 06-May-21			Bond Future	11.53	83.4210	11.5318	83.4210	0.00
21/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7766	8	7766	8	0.00
21/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	5037	5	5037	5	0.00
21/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9256	9	9256	9	0.00
21/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7840	8	7840	8	0.00
21/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1886	2	1886	2	793.00
21/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7803	8	7803	8	0.00
21/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	3019	3	3019	3	1,650.00
21/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4360	4	4360	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
21/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6572	6	6572	6	0.00
21/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3767	4	3767	4	793.00
21/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5623	6	5623	6	793.00
21/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7443	8	7443	8	0.00
21/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3128	3	3128	3	0.00
21/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	4930	5	4930	5	1,650.00
21/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2412	2	2412	2	1,650.00
21/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3145	3	3145	3	0.00
21/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10056	10	10056	10	0.00
21/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3111	3	3111	3	0.00
21/08/2020	R035 On 05-August-21			Bond Future	11.79	84.3258	11.7859	84.3258	0.00
21/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	3	0	0.00
21/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	4	0	4	0	0.00
21/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	4	0	4	0	0.00
21/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53735	54	53735	54	0.00
21/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53619	54	53619	54	0.00
21/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	53852	54	53852	54	0.00
21/08/2020	R186 On 05-November-20			Bond Future	7.51	118.1357	7.5091	118.1357	90,918.00
21/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	6156	6	6156	6	0.00
21/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	831	1	831	1	1,200.00
21/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	6113	6	6113	6	0.00
21/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1879	2	1879	2	80.00
21/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3473	3	3473	3	1,200.00
21/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	6070	6	6070	6	0.00
21/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4805	5	4805	5	3,500.00
21/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8836	8	8836	8	0.00
21/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	289	0	289	0	80.00
21/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2907	3	2907	3	3,500.00
21/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	537	1	537	1	0.00
21/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5757	6	5757	6	0.00
21/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1927	2	1927	2	0.00
21/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1183	1	1183	1	0.00
21/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	75	0	75	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	304	0	304	0	0.00
21/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	927	1	927	1	0.00
21/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	310	0	310	0	0.00
21/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	298	0	298	0	0.00
21/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3550	4	3550	4	0.00
21/08/2020	R186 On 04-February-21			Bond Future	7.70	114.0835	7.6961	114.0835	50.00
21/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3855	4	3855	4	0.00
21/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3888	4	3888	4	0.00
21/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3383	3	3383	3	0.00
21/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3920	4	3920	4	0.00
21/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1587	2	1587	2	0.00
21/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1571	2	1571	2	0.00
21/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1870	2	1870	2	15,177.00
21/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1604	2	1604	2	0.00
21/08/2020	R186 On 06-May-21			Bond Future	7.90	115.2946	7.8969	115.2946	0.00
21/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12917	13	12917	13	0.00
21/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12878	13	12878	13	0.00
21/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12839	12	12839	12	0.00
21/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	136	0	136	0	0.00
21/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	138	0	138	0	0.00
21/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	134	0	134	0	0.00
21/08/2020	R186 On 05-August-21			Bond Future	8.12	111.2637	8.1154	111.2637	0.00
21/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4580	4	4580	4	0.00
21/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4608	4	4608	4	0.00
21/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4637	4	4637	4	0.00
21/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2327	2	2327	2	0.00
21/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2358	3	2358	3	0.00
21/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2342	2	2342	2	0.00
21/08/2020	R197 On 05-November-20			Bond Future	308.14	307.7483	308.1373	307.7483	2,902.00
21/08/2020	R197 On 04-February-21			Bond Future	303.63	303.2374	303.6291	303.2374	0.00
21/08/2020	R197 On 06-May-21			Bond Future	306.92	306.5277	306.9232	306.5277	0.00
21/08/2020	R197 On 05-August-21			Bond Future	302.39	301.9915	302.3912	301.9915	0.00
21/08/2020	R202 On 05-November-20			Bond Future	212.37	211.7574	212.3715	211.7574	8,104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2020	R202 On 04-February-21			Bond Future	210.49	209.8746	210.4945	209.8746	0.00
21/08/2020	R202 On 06-May-21			Bond Future	212.78	212.1518	212.7780	212.1518	0.00
21/08/2020	R202 On 05-August-21			Bond Future	210.92	210.2887	210.9217	210.2887	0.00
21/08/2020	R208 On 05-November-20			Bond Future	3.40	102.0373	3.3957	102.0373	7,525.00
21/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	540	1	540	1	0.00
21/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	536	1	536	1	0.00
21/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	532	1	532	1	0.00
21/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
21/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/08/2020	R209 On 05-November-20			Bond Future	10.95	66.0034	10.9482	66.0034	26,167.00
21/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	894	1	894	1	0.00
21/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	920	1	920	1	0.00
21/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	907	1	907	1	0.00
21/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6292	6	6292	6	0.00
21/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6245	6	6245	6	0.00
21/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6340	6	6340	6	0.00
21/08/2020	R209 On 04-February-21			Bond Future	11.15	66.6893	11.1539	66.6893	0.00
21/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1561	2	1561	2	0.00
21/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1575	2	1575	2	0.00
21/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1546	2	1546	2	0.00
21/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7470	8	7470	8	0.00
21/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7425	8	7425	8	0.00
21/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7380	7	7380	7	0.00
21/08/2020	R209 On 06-May-21			Bond Future	11.37	64.2573	11.3658	64.2573	1,420.00
21/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1993	2	1993	2	3,000.00
21/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4085	4	4085	4	0.00
21/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6866	7	6866	7	0.00
21/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6930	7	6930	7	0.00
21/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6962	7	6962	7	0.00
21/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6898	7	6898	7	0.00
21/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2697	3	2697	3	0.00
21/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2668	3	2668	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
21/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2653	3	2653	3	3,000.00
21/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2682	3	2682	3	0.00
21/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4683	5	4683	5	3,000.00
21/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8110	8	8110	8	0.00
21/08/2020	R209 On 05-August-21			Bond Future	11.59	64.9544	11.5866	64.9544	0.00
21/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5556	6	5556	6	0.00
21/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5529	5	5529	5	0.00
21/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5584	6	5584	6	0.00
21/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4526	5	4526	5	0.00
21/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4505	5	4505	5	0.00
21/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4484	5	4484	5	0.00
21/08/2020	R210 On 05-November-20			Bond Future	184.60	184.1321	184.5960	184.1321	2,243.00
21/08/2020	R210 On 04-February-21			Bond Future	186.56	186.0897	186.5577	186.0897	0.00
21/08/2020	R210 On 06-May-21			Bond Future	185.89	185.4193	185.8921	185.4193	0.00
21/08/2020	R210 On 05-August-21			Bond Future	187.95	187.4732	187.9511	187.4732	0.00
21/08/2020	R212 On 05-November-20			Bond Future	166.97	166.8973	166.9719	166.8973	6,967.00
21/08/2020	R212 On 04-February-21			Bond Future	166.47	166.3936	166.4683	166.3936	0.00
21/08/2020	R212 On 06-May-21			Bond Future	168.27	168.1990	168.2742	168.1990	0.00
21/08/2020	R212 On 05-August-21			Bond Future	167.83	167.7512	167.8270	167.7512	0.00
21/08/2020	R213 On 05-November-20			Bond Future	9.88	82.9395	9.8773	82.9395	16,316.00
21/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1867	2	1867	2	0.00
21/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1914	2	1914	2	0.00
21/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1890	2	1890	2	0.00
21/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3490	4	3490	4	0.00
21/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3423	3	3423	3	0.00
21/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3457	4	3457	4	0.00
21/08/2020	R213 On 04-February-21			Bond Future	10.09	83.8008	10.0924	83.8008	0.00
21/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1898	2	1898	2	0.00
21/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1879	2	1879	2	0.00
21/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1859	2	1859	2	0.00
21/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5741	6	5741	6	0.00
21/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5779	6	5779	6	0.00
21/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5702	6	5702	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
21/08/2020	R213 On 06-May-21			Bond Future	10.31	81.1610	10.3087	81.1610	0.00
21/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9198	9	9198	9	0.00
21/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9232	9	9232	9	0.00
21/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9163	9	9163	9	0.00
21/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1403	1	1403	1	0.00
21/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1392	1	1392	1	0.00
21/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1380	1	1380	1	0.00
21/08/2020	R213 On 05-August-21			Bond Future	10.54	82.0412	10.5398	82.0412	0.00
21/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5501	5	5501	5	0.00
21/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5472	5	5472	5	0.00
21/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5443	5	5443	5	0.00
21/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	3916	4	3916	4	0.00
21/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	3936	4	3936	4	0.00
21/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	3895	4	3895	4	0.00
21/08/2020	R214 On 05-November-20			Bond Future	11.22	63.7911	11.2193	63.7911	15,786.00
21/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	914	1	914	1	0.00
21/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	928	1	928	1	0.00
21/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	902	1	902	1	0.00
21/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6667	7	6667	7	0.00
21/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6617	7	6617	7	0.00
21/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6567	7	6567	7	0.00
21/08/2020	R214 On 04-February-21			Bond Future	11.43	64.4535	11.4252	64.4535	0.00
21/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1527	2	1527	2	0.00
21/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1557	2	1557	2	0.00
21/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1542	2	1542	2	0.00
21/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7912	8	7912	8	0.00
21/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7864	8	7864	8	0.00
21/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	7960	8	7960	8	0.00
21/08/2020	R214 On 06-May-21			Bond Future	11.63	61.8606	11.6296	61.8606	0.00
21/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6324	6	6324	6	0.00
21/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6293	6	6293	6	0.00
21/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6262	6	6262	6	0.00
21/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3168	3	3168	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
21/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3185	3	3185	3	0.00
21/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3151	3	3151	3	0.00
21/08/2020	R214 On 05-August-21			Bond Future	11.85	62.5316	11.8458	62.5316	0.00
21/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5553	6	5553	6	0.00
21/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5580	6	5580	6	0.00
21/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5608	6	5608	6	0.00
21/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4716	5	4716	5	0.00
21/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4694	5	4694	5	0.00
21/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4738	5	4738	5	0.00
21/08/2020	R248 On 05-November-20			Bond Future	11.62	78.0061	11.6246	78.0061	110,579.00
21/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	352	0	352	0	0.00
21/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1655	2	1655	2	950.00
21/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	326	0	326	0	950.00
21/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	345	0	345	0	0.00
21/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	339	0	339	0	0.00
21/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12067	12	12067	12	0.00
21/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12144	12	12144	12	0.00
21/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12299	12	12299	12	0.00
21/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	11991	12	11991	12	0.00
21/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5899	6	5899	6	0.00
21/08/2020	R248 On 04-February-21			Bond Future	11.85	78.8161	11.8510	78.8161	0.00
21/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3633	4	3633	4	2,590.00
21/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1790	2	1790	2	2,590.00
21/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1330	1	1330	1	0.00
21/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1344	1	1344	1	0.00
21/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1359	1	1359	1	0.00
21/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10898	11	10898	11	0.00
21/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11025	11	11025	11	0.00
21/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	10961	11	10961	11	0.00
21/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9286	9	9286	9	0.00
21/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5886	6	5886	6	0.00
21/08/2020	R248 On 06-May-21			Bond Future	12.08	75.2415	12.0764	75.2415	0.00
21/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6146	6	6146	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
21/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6213	6	6213	6	0.00
21/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6180	6	6180	6	0.00
21/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4560	5	4560	5	0.00
21/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4535	5	4535	5	0.00
21/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4584	5	4584	5	0.00
21/08/2020	R248 On 05-August-21			Bond Future	12.32	76.0576	12.3164	76.0576	0.00
21/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6430	6	6430	6	0.00
21/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6461	6	6461	6	0.00
21/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6398	6	6398	6	0.00
21/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5291	5	5291	5	0.00
21/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5342	5	5342	5	0.00
21/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5316	5	5316	5	0.00