



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
28/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	2025 On 05-November-20			Bond Future	142.90	142.5178	142.8961	142.5178	4,141.00
28/08/2020	2025 On 04-February-21			Bond Future	142.90	142.5225	142.9042	142.5225	0.00
28/08/2020	2025 On 06-May-21			Bond Future	144.45	144.0671	144.4527	144.0671	0.00
28/08/2020	2025 On 05-August-21			Bond Future	144.53	144.1447	144.5344	144.1447	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
28/08/2020	2029 On 05-November-20			Bond Future	102.09	101.8775	102.0931	101.8775	5,004.00
28/08/2020	2029 On 04-February-21			Bond Future	103.17	102.9494	103.1671	102.9494	0.00
28/08/2020	2029 On 06-May-21			Bond Future	103.16	102.9361	103.1558	102.9361	0.00
28/08/2020	2029 On 05-August-21			Bond Future	104.30	104.0753	104.2973	104.0753	0.00
28/08/2020	2030 On 05-November-20			Bond Future	9.46	93.4143	9.4604	93.4143	90,444.00
28/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4220	4	4220	4	0.00
28/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1014	1	1014	1	3,000.00
28/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	2874	3	2874	3	0.00
28/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	394	0	394	0	1,000.00
28/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1372	1	1372	1	1,000.00
28/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2193	2	2193	2	0.00
28/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	824	1	824	1	3,000.00
28/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2220	2	2220	2	0.00
28/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4494	5	4494	5	0.00
28/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	239	0	239	0	3,000.00
28/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2248	2	2248	2	0.00
28/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3003	3	3003	3	0.00
28/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1031	1	1031	1	14,160.00
28/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3732	4	3732	4	0.00
28/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1804	2	1804	2	3,000.00
28/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6208	6	6208	6	0.00
28/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	410	0	410	0	14,160.00
28/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	568	1	568	1	15,414.00
28/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1351	1	1351	1	15,414.00
28/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5775	6	5775	6	0.00
28/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3853	4	3853	4	0.00
28/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4544	5	4544	5	0.00
28/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	674	1	674	1	3,000.00
28/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6088	6	6088	6	0.00
28/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	1929	2	1929	2	2,500.00
28/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2593	3	2593	3	0.00
28/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5121	5	5121	5	0.00
28/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3132	3	3132	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
28/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	770	1	770	1	8,000.00
28/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2653	3	2653	3	0.00
28/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6985	7	6985	7	0.00
28/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1487	1	1487	1	14,160.00
28/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1153	1	1153	1	1,000.00
28/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1260	1	1260	1	5,000.00
28/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8457	8	8457	8	0.00
28/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2623	3	2623	3	0.00
28/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3814	4	3814	4	0.00
28/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2025	2	2025	2	3,000.00
28/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7094	7	7094	7	0.00
28/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4587	5	4587	5	0.00
28/08/2020	2030 On 04-February-21			Bond Future	9.68	90.3702	9.6754	90.3702	0.00
28/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	682	1	682	1	1,600.00
28/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	847	1	847	1	1,000.00
28/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2116	2	2116	2	0.00
28/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2009	2	2009	2	1,000.00
28/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	837	1	837	1	800.00
28/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2095	2	2095	2	0.00
28/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2182	2	2182	2	1,600.00
28/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2073	2	2073	2	0.00
28/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1509	2	1509	2	800.00
28/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5027	5	5027	5	0.00
28/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2190	2	2190	2	1,800.00
28/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6162	6	6162	6	0.00
28/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5145	5	5145	5	0.00
28/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8496	8	8496	8	0.00
28/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5000	5	5000	5	0.00
28/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5036	5	5036	5	0.00
28/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4858	5	4858	5	0.00
28/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9330	9	9330	9	0.00
28/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4964	5	4964	5	0.00
28/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8446	8	8446	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
28/08/2020	2030 On 06-May-21			Bond Future	9.90	91.3288	9.9007	91.3288	0.00
28/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6654	7	6654	7	0.00
28/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2188	2	2188	2	0.00
28/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	9961	10	9961	10	0.00
28/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	658	1	658	1	700.00
28/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4365	4	4365	4	0.00
28/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4023	4	4023	4	0.00
28/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	9998	10	9998	10	0.00
28/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2330	2	2330	2	0.00
28/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10035	10	10035	10	0.00
28/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1023	1	1023	1	0.00
28/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6061	6	6061	6	700.00
28/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11783	12	11783	12	0.00
28/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3920	4	3920	4	700.00
28/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1042	1	1042	1	0.00
28/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6314	6	6314	6	0.00
28/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1032	1	1032	1	0.00
28/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3625	4	3625	4	0.00
28/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2317	2	2317	2	0.00
28/08/2020	2030 On 05-August-21			Bond Future	10.14	88.3131	10.1449	88.3131	0.00
28/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5213	5	5213	5	0.00
28/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5243	5	5243	5	0.00
28/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5272	5	5272	5	0.00
28/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3820	4	3820	4	0.00
28/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3862	4	3862	4	0.00
28/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3841	4	3841	4	0.00
28/08/2020	2032 On 05-November-20			Bond Future	10.37	87.0564	10.3673	87.0564	118,095.00
28/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1258	1	1258	1	0.00
28/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5361	5	5361	5	0.00
28/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	4993	5	4993	5	0.00
28/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1277	1	1277	1	0.00
28/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	401	0	401	0	3,000.00
28/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	991	1	991	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
28/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	740	1	740	1	1,000.00
28/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	287	0	287	0	1,000.00
28/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1239	1	1239	1	0.00
28/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5021	5	5021	5	0.00
28/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8348	8	8348	8	0.00
28/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9385	9	9385	9	0.00
28/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1262	1	1262	1	1,000.00
28/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6507	6	6507	6	0.00
28/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4933	5	4933	5	0.00
28/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5663	6	5663	6	0.00
28/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4977	5	4977	5	0.00
28/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1396	1	1396	1	3,000.00
28/08/2020	2032 On 04-February-21			Bond Future	10.60	87.9514	10.5958	87.9514	60.00
28/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	587	1	587	1	800.00
28/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1542	2	1542	2	0.00
28/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1079	1	1079	1	800.00
28/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1577	2	1577	2	0.00
28/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4559	5	4559	5	0.00
28/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1560	2	1560	2	0.00
28/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7450	7	7450	7	0.00
28/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7404	7	7404	7	0.00
28/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9086	9	9086	9	0.00
28/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3280	3	3280	3	800.00
28/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7495	7	7495	7	0.00
28/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11932	12	11932	12	0.00
28/08/2020	2032 On 06-May-21			Bond Future	10.83	84.7393	10.8317	84.7393	0.00
28/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3150	3	3150	3	736.00
28/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8726	9	8726	9	0.00
28/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10364	10	10364	10	0.00
28/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8760	9	8760	9	0.00
28/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8691	9	8691	9	0.00
28/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2002	2	2002	2	0.00
28/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1971	2	1971	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
28/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1986	2	1986	2	0.00
28/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1383	1	1383	1	736.00
28/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6016	6	6016	6	0.00
28/08/2020	2032 On 05-August-21			Bond Future	11.08	85.6577	11.0799	85.6577	0.00
28/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5837	6	5837	6	0.00
28/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5807	6	5807	6	0.00
28/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5868	6	5868	6	0.00
28/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4364	4	4364	4	0.00
28/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4342	4	4342	4	0.00
28/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4320	4	4320	4	0.00
28/08/2020	2033 On 05-November-20			Bond Future	96.72	96.2332	96.7167	96.2332	10,622.00
28/08/2020	2033 On 04-February-21			Bond Future	97.73	97.2457	97.7339	97.2457	0.00
28/08/2020	2033 On 06-May-21			Bond Future	97.59	97.0949	97.5881	97.0949	0.00
28/08/2020	2033 On 05-August-21			Bond Future	98.67	98.1694	98.6680	98.1694	0.00
28/08/2020	2037 On 05-November-20			Bond Future	11.33	81.5871	11.3283	81.5871	139,105.00
28/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	645	1	645	1	0.00
28/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	624	1	624	1	0.00
28/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	634	1	634	1	0.00
28/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8279	8	8279	8	0.00
28/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8158	8	8158	8	0.00
28/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8218	8	8218	8	0.00
28/08/2020	2037 On 04-February-21			Bond Future	11.56	78.1713	11.5615	78.1713	0.00
28/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5685	6	5685	6	300.00
28/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	687	1	687	1	72.00
28/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12249	12	12249	12	0.00
28/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2452	2	2452	2	0.00
28/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1492	2	1492	2	0.00
28/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1376	1	1376	1	0.00
28/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1390	1	1390	1	0.00
28/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5443	5	5443	5	0.00
28/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1694	2	1694	2	240.00
28/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1404	1	1404	1	0.00
28/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9594	10	9594	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
28/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3463	3	3463	3	240.00
28/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8580	9	8580	9	0.00
28/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	806	1	806	1	300.00
28/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	6882	7	6882	7	72.00
28/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9267	9	9267	9	72.00
28/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9705	10	9705	10	0.00
28/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9650	10	9650	10	0.00
28/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13499	13	13499	13	0.00
28/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3304	3	3304	3	0.00
28/08/2020	2037 On 06-May-21			Bond Future	11.80	79.0006	11.8019	79.0006	0.00
28/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	7011	7	7011	7	0.00
28/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	7046	7	7046	7	0.00
28/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	7081	7	7081	7	0.00
28/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3541	4	3541	4	0.00
28/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3522	4	3522	4	0.00
28/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3560	4	3560	4	0.00
28/08/2020	2037 On 05-August-21			Bond Future	12.06	75.6012	12.0600	75.6012	0.00
28/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6184	6	6184	6	0.00
28/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6215	6	6215	6	0.00
28/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6246	6	6246	6	0.00
28/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5078	5	5078	5	0.00
28/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5030	5	5030	5	0.00
28/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5054	5	5054	5	0.00
28/08/2020	2038 On 05-November-20			Bond Future	107.78	106.9633	107.7814	106.9633	11,107.00
28/08/2020	2038 On 04-February-21			Bond Future	107.23	106.4070	107.2334	106.4070	0.00
28/08/2020	2038 On 06-May-21			Bond Future	108.40	107.5603	108.3954	107.5603	0.00
28/08/2020	2038 On 05-August-21			Bond Future	107.89	107.0445	107.8887	107.0445	0.00
28/08/2020	2040 On 05-November-20			Bond Future	11.51	83.2280	11.5073	83.2280	72,631.00
28/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	194	0	194	0	2,000.00
28/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	586	1	586	1	0.00
28/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	116	0	116	0	2,000.00
28/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	338	0	338	0	2,380.00
28/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	518	1	518	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	596	1	596	1	0.00
28/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1801	2	1801	2	2,380.00
28/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3928	4	3928	4	0.00
28/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	607	1	607	1	0.00
28/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3238	3	3238	3	0.00
28/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3285	3	3285	3	2,000.00
28/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	8986	9	8986	9	0.00
28/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	14994	15	14994	15	0.00
28/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11127	11	11127	11	0.00
28/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	8920	9	8920	9	0.00
28/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	2697	3	2697	3	2,000.00
28/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5194	5	5194	5	0.00
28/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9517	10	9517	10	0.00
28/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13157	13	13157	13	0.00
28/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9051	9	9051	9	0.00
28/08/2020	2040 On 04-February-21			Bond Future	11.74	79.5788	11.7394	79.5788	0.00
28/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	952	1	952	1	800.00
28/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4579	5	4579	5	0.00
28/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1384	1	1384	1	0.00
28/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	459	0	459	0	500.00
28/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	511	1	511	1	800.00
28/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1399	1	1399	1	0.00
28/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1370	1	1370	1	0.00
28/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1153	1	1153	1	500.00
28/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	4052	4	4052	4	0.00
28/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5124	5	5124	5	500.00
28/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10531	11	10531	11	0.00
28/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11522	12	11522	12	0.00
28/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	16842	17	16842	17	0.00
28/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16223	16	16223	16	0.00
28/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12631	13	12631	13	0.00
28/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10411	10	10411	10	0.00
28/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10471	10	10471	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
28/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4575	5	4575	5	800.00
28/08/2020	2040 On 06-May-21			Bond Future	11.98	80.4231	11.9783	80.4231	0.00
28/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6708	7	6708	7	0.00
28/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6743	7	6743	7	0.00
28/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6674	7	6674	7	0.00
28/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4069	4	4069	4	0.00
28/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4047	4	4047	4	0.00
28/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4024	4	4024	4	0.00
28/08/2020	2040 On 05-August-21			Bond Future	12.23	76.7888	12.2349	76.7888	0.00
28/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6522	7	6522	7	0.00
28/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6584	7	6584	7	0.00
28/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6553	7	6553	7	0.00
28/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5114	5	5114	5	0.00
28/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5140	5	5140	5	0.00
28/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5165	5	5165	5	0.00
28/08/2020	2044 On 05-November-20			Bond Future	11.62	79.5150	11.6238	79.5150	49,330.00
28/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	523	1	523	1	0.00
28/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	150	0	150	0	1,815.00
28/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	252	0	252	0	0.00
28/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2491	3	2491	3	0.00
28/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	542	1	542	1	0.00
28/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2638	3	2638	3	0.00
28/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	258	0	258	0	300.00
28/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	533	1	533	1	0.00
28/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	297	0	297	0	525.00
28/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	59	0	59	0	525.00
28/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	1917	2	1917	2	0.00
28/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	16	0	16	0	1,815.00
28/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	285	0	285	0	1,815.00
28/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	52	0	52	0	300.00
28/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1648	2	1648	2	0.00
28/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11703	12	11703	12	0.00
28/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	4920	5	4920	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
28/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	3896	4	3896	4	1,815.00
28/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21780	22	21780	22	0.00
28/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9423	9	9423	9	0.00
28/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	11854	12	11854	12	0.00
28/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17437	17	17437	17	0.00
28/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9491	9	9491	9	0.00
28/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	17881	18	17881	18	0.00
28/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12309	12	12309	12	0.00
28/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14207	14	14207	14	0.00
28/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5408	5	5408	5	525.00
28/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4079	4	4079	4	300.00
28/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12233	12	12233	12	0.00
28/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9559	10	9559	10	0.00
28/08/2020	2044 On 04-February-21			Bond Future	11.85	75.9527	11.8512	75.9527	0.00
28/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1162	1	1162	1	0.00
28/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1188	1	1188	1	0.00
28/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1087	1	1087	1	0.00
28/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	499	1	499	1	265.00
28/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1175	1	1175	1	0.00
28/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	812	1	812	1	0.00
28/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1938	2	1938	2	0.00
28/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11472	11	11472	11	0.00
28/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	11925	12	11925	12	265.00
28/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16468	16	16468	16	0.00
28/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8674	9	8674	9	265.00
28/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11536	12	11536	12	0.00
28/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13628	14	13628	14	0.00
28/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11408	11	11408	11	0.00
28/08/2020	2044 On 06-May-21			Bond Future	12.09	76.7587	12.0851	76.7587	0.00
28/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6426	6	6426	6	0.00
28/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6392	6	6392	6	0.00
28/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6359	6	6359	6	0.00
28/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4318	4	4318	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
28/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4342	4	4342	4	0.00
28/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4295	4	4295	4	0.00
28/08/2020	2044 On 05-August-21			Bond Future	12.34	73.2098	12.3362	73.2098	0.00
28/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6633	7	6633	7	0.00
28/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6664	7	6664	7	0.00
28/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6601	7	6601	7	0.00
28/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5160	5	5160	5	0.00
28/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5136	5	5136	5	0.00
28/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5112	5	5112	5	0.00
28/08/2020	2046 On 05-November-20			Bond Future	95.59	93.5570	95.5887	93.5570	16,197.00
28/08/2020	2046 On 04-February-21			Bond Future	96.59	94.5416	96.5943	94.5416	0.00
28/08/2020	2046 On 06-May-21			Bond Future	95.87	93.7922	95.8669	93.7922	0.00
28/08/2020	2046 On 05-August-21			Bond Future	96.93	94.8304	96.9279	94.8304	0.00
28/08/2020	2050 On 05-November-20			Bond Future	98.14	97.6725	98.1431	97.6725	14,156.00
28/08/2020	2050 On 04-February-21			Bond Future	97.30	96.8268	97.3021	96.8268	0.00
28/08/2020	2050 On 06-May-21			Bond Future	98.36	97.8764	98.3566	97.8764	0.00
28/08/2020	2050 On 05-August-21			Bond Future	97.53	97.0493	97.5347	97.0493	0.00
28/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	AL37 On 05-November-20			Index Future	748.14	748.5780	748.1360	748.5780	0.00
28/08/2020	AL37 On 04-February-21			Index Future	755.82	756.2710	755.8210	756.2710	0.00
28/08/2020	AL37 On 06-May-21			Index Future	763.83	764.2830	763.8260	764.2830	0.00
28/08/2020	AL37 On 05-August-21			Index Future	772.01	772.4720	772.0100	772.4720	0.00
28/08/2020	AL7T On 05-November-20			Index Future	815.80	816.6200	815.8030	816.6200	0.00
28/08/2020	AL7T On 04-February-21			Index Future	824.18	825.0110	824.1830	825.0110	0.00
28/08/2020	AL7T On 06-May-21			Index Future	832.91	833.7510	832.9130	833.7510	0.00
28/08/2020	AL7T On 05-August-21			Index Future	841.84	842.6850	841.8370	842.6850	0.00
28/08/2020	ALBI On 05-November-20			Index Future	715.50	715.9490	715.4960	715.9490	209.00
28/08/2020	ALBI On 04-February-21			Index Future	722.85	723.3060	722.8460	723.3060	0.00
28/08/2020	ALBI On 06-May-21			Index Future	730.50	730.9690	730.5020	730.9690	0.00
28/08/2020	ALBI On 05-August-21			Index Future	738.33	738.8020	738.3290	738.8020	0.00
28/08/2020	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
28/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2020	ES33 On 05-November-20			Bond Future	12.00	72.0747	12.0035	72.0747	350.00
28/08/2020	ES33 On 04-February-21			Bond Future	12.29	72.8156	12.2859	72.8156	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
28/08/2020	ES33 On 06-May-21			Bond Future	12.57	69.8129	12.5721	69.8129	0.00
28/08/2020	ES33 On 05-August-21			Bond Future	12.87	70.5695	12.8743	70.5695	0.00
28/08/2020	ES42 On 05-November-20			Bond Future	12.41	71.2427	12.4110	71.2427	4,789.00
28/08/2020	ES42 On 04-February-21			Bond Future	12.67	71.9757	12.6744	71.9757	0.00
28/08/2020	ES42 On 06-May-21			Bond Future	12.95	68.4810	12.9515	68.4810	0.00
28/08/2020	ES42 On 05-August-21			Bond Future	13.24	69.2235	13.2365	69.2235	0.00
28/08/2020	GOVI On 05-November-20			GOVI	706.81	707.2650	706.8140	707.2650	1,012.00
28/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	310160	31	310160	31	0.00
28/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	310360	31	310360	31	0.00
28/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	310260	31	310260	31	0.00
28/08/2020	GOVI On 04-February-21			GOVI	714.07	714.5330	714.0740	714.5330	0.00
28/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	368660	36	368660	36	0.00
28/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	368760	36	368760	36	0.00
28/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	368860	36	368860	36	0.00
28/08/2020	GOVI On 06-May-21			GOVI	721.64	722.1030	721.6380	722.1030	0.00
28/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	429680	43	429680	43	0.00
28/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	429480	43	429480	43	0.00
28/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	429580	43	429580	43	0.00
28/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/08/2020	GOVI On 05-August-21			GOVI	729.37	729.8400	729.3690	729.8400	0.00
28/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	102190	11	102190	11	0.00
28/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	102290	11	102290	11	0.00
28/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	102390	11	102390	11	0.00
28/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/08/2020	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
28/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2020	IGOV On 05-November-20			Index Future	259.63	258.2700	259.6290	258.2700	1,258.00
28/08/2020	IGOV On 04-February-21			Index Future	262.36	260.9870	262.3600	260.9870	0.00
28/08/2020	IGOV On 06-May-21			Index Future	265.20	263.8150	265.2020	263.8150	0.00
28/08/2020	IGOV On 05-August-21			Index Future	268.11	266.7040	268.1060	266.7040	0.00
28/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
28/08/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	94.0000	94.0000	94.0000	0.00
28/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.25	92.2500	92.2500	92.2500	0.00
28/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4200	90.4300	90.4200	0.00
28/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4000	89.4200	89.4000	0.00
28/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.73	90.7000	90.7300	90.7000	51.00
28/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.18	90.1500	90.1800	90.1500	0.00
28/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.34	90.2900	90.3400	90.2900	0.00
28/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.53	93.4700	93.5300	93.4700	0.00
28/08/2020	IS05 On 20-December-22			Interest Rate Swap	94.07	94.0000	94.0700	94.0000	0.00
28/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.51	86.4200	86.5100	86.4200	0.00
28/08/2020	IS05 On 20-June-23			Interest Rate Swap	92.09	91.9900	92.0900	91.9900	0.00
28/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/08/2020	IS10 On 17-December-25			Interest Rate Swap	81.02	80.6200	81.0200	80.6200	0.00
28/08/2020	IS10 On 16-March-26			Interest Rate Swap	77.64	77.2600	77.6400	77.2600	0.00
28/08/2020	IS10 On 15-June-26			Interest Rate Swap	76.15	75.7900	76.1500	75.7900	0.00
28/08/2020	IS10 On 21-September-26			Interest Rate Swap	78.29	77.9300	78.2900	77.9300	0.00
28/08/2020	IS10 On 21-December-26			Interest Rate Swap	82.44	82.0700	82.4400	82.0700	0.00
28/08/2020	IS10 On 15-March-27			Interest Rate Swap	81.10	80.7200	81.1000	80.7200	0.00
28/08/2020	IS10 On 21-June-27			Interest Rate Swap	83.34	82.9300	83.3400	82.9300	0.00
28/08/2020	IS10 On 20-September-27			Interest Rate Swap	89.26	88.8500	89.2600	88.8500	0.00
28/08/2020	IS10 On 20-December-27			Interest Rate Swap	89.75	89.3700	89.7500	89.3700	0.00
28/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.89	82.5200	82.8900	82.5200	0.00
28/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.77	90.4300	90.7700	90.4300	0.00
28/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.46	96.5450	3.4550	96.5450	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
28/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.56	96.4750	3.5550	96.4750	0.00
28/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.57	96.4650	3.5650	96.4650	0.00
28/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.59	96.4550	3.5850	96.4550	30,010.00
28/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.61	96.4450	3.6050	96.4450	0.00
28/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.63	96.4150	3.6250	96.4150	0.00
28/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.4000	3.6500	96.4000	0.00
28/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.80	96.2700	3.8000	96.2700	0.00
28/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.96	96.1250	3.9550	96.1250	0.00
28/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.16	95.9400	4.1600	95.9400	0.00
28/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.7750	4.3250	95.7750	0.00
28/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.56	95.5450	4.5550	95.5450	0.00
28/08/2020	R023 On 05-November-20			Bond Future	4.66	108.2357	4.6643	108.2357	34,394.00
28/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6070	6	6070	6	0.00
28/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6091	6	6091	6	0.00
28/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6049	6	6049	6	0.00
28/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
28/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
28/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
28/08/2020	R023 On 04-February-21			Bond Future	4.74	109.3479	4.7389	109.3479	0.00
28/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3134	3	3134	3	0.00
28/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3171	3	3171	3	0.00
28/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3152	3	3152	3	0.00
28/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	21	0	21	0	0.00
28/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	21	0	21	0	0.00
28/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	20	0	20	0	0.00
28/08/2020	R023 On 06-May-21			Bond Future	4.80	106.5999	4.8044	106.5999	0.00
28/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	4728	5	4728	5	0.00
28/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	4761	5	4761	5	0.00
28/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	4744	5	4744	5	0.00
28/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	3	0	3	0	0.00
28/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	3	0	3	0	0.00
28/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	3	0	3	0	0.00
28/08/2020	R023 On 05-August-21			Bond Future	4.88	107.7546	4.8818	107.7546	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
28/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1091	1	1091	1	0.00
28/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1080	1	1080	1	0.00
28/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1069	1	1069	1	0.00
28/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	446	0	446	0	0.00
28/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	450	0	450	0	0.00
28/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	442	0	442	0	0.00
28/08/2020	R035 On 05-November-20			Bond Future	11.06	86.2560	11.0576	86.2560	106,606.00
28/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1207	1	1207	1	0.00
28/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1226	1	1226	1	0.00
28/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1188	1	1188	1	0.00
28/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6012	6	6012	6	0.00
28/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	5963	6	5963	6	0.00
28/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	5914	6	5914	6	0.00
28/08/2020	R035 On 04-February-21			Bond Future	11.30	87.1424	11.2977	87.1424	0.00
28/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1502	2	1502	2	0.00
28/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1383	1	1383	1	0.00
28/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1368	1	1368	1	0.00
28/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3836	4	3836	4	0.00
28/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1354	1	1354	1	0.00
28/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9493	9	9493	9	0.00
28/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9548	10	9548	10	0.00
28/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9002	9	9002	9	650.00
28/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4803	5	4803	5	650.00
28/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9437	9	9437	9	0.00
28/08/2020	R035 On 06-May-21			Bond Future	11.54	83.5919	11.5364	83.5919	0.00
28/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7716	8	7716	8	0.00
28/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4990	5	4990	5	0.00
28/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9205	9	9205	9	0.00
28/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7791	8	7791	8	0.00
28/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1855	2	1855	2	793.00
28/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7753	8	7753	8	0.00
28/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2980	3	2980	3	1,650.00
28/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4315	4	4315	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
28/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6523	7	6523	7	0.00
28/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3745	4	3745	4	793.00
28/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5606	6	5606	6	793.00
28/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7431	7	7431	7	0.00
28/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3105	3	3105	3	0.00
28/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	4910	5	4910	5	1,650.00
28/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2389	2	2389	2	1,650.00
28/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3122	3	3122	3	0.00
28/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10051	10	10051	10	0.00
28/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3089	3	3089	3	0.00
28/08/2020	R035 On 05-August-21			Bond Future	11.79	84.4977	11.7908	84.4977	0.00
28/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	3	0	0.00
28/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	4	0	4	0	0.00
28/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	4	0	4	0	0.00
28/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53764	54	53764	54	0.00
28/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53647	54	53647	54	0.00
28/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	53880	54	53880	54	0.00
28/08/2020	R186 On 05-November-20			Bond Future	7.57	118.2722	7.5668	118.2722	90,675.00
28/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5833	6	5833	6	0.00
28/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	659	1	659	1	1,200.00
28/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5790	6	5790	6	0.00
28/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1622	2	1622	2	80.00
28/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3164	3	3164	3	1,200.00
28/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5747	6	5747	6	0.00
28/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	201	0	201	0	80.00
28/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2610	3	2610	3	3,500.00
28/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4484	5	4484	5	3,500.00
28/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8522	9	8522	9	0.00
28/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	519	1	519	1	0.00
28/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	5972	6	5972	6	0.00
28/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	1973	2	1973	2	0.00
28/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1189	1	1189	1	0.00
28/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	64	0	64	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
28/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	284	0	284	0	0.00
28/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	921	1	921	1	0.00
28/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	290	0	290	0	0.00
28/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	278	0	278	0	0.00
28/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3680	4	3680	4	0.00
28/08/2020	R186 On 04-February-21			Bond Future	7.76	114.2087	7.7597	114.2087	50.00
28/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3574	4	3574	4	0.00
28/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3606	4	3606	4	0.00
28/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3114	3	3114	3	0.00
28/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3638	4	3638	4	0.00
28/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1625	2	1625	2	0.00
28/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1607	2	1607	2	0.00
28/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	1919	2	1919	2	15,177.00
28/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1642	2	1642	2	0.00
28/08/2020	R186 On 06-May-21			Bond Future	7.96	115.4198	7.9647	115.4198	0.00
28/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12595	13	12595	13	0.00
28/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12556	13	12556	13	0.00
28/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12517	13	12517	13	0.00
28/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	137	0	137	0	0.00
28/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	139	0	139	0	0.00
28/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	135	0	135	0	0.00
28/08/2020	R186 On 05-August-21			Bond Future	8.19	111.3891	8.1877	111.3891	0.00
28/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4391	4	4391	4	0.00
28/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4419	4	4419	4	0.00
28/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4447	4	4447	4	0.00
28/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2465	2	2465	2	0.00
28/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2498	2	2498	2	0.00
28/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2482	2	2482	2	0.00
28/08/2020	R197 On 05-November-20			Bond Future	313.21	311.7724	313.2084	311.7724	2,902.00
28/08/2020	R197 On 04-February-21			Bond Future	308.72	307.2707	308.7207	307.2707	0.00
28/08/2020	R197 On 06-May-21			Bond Future	312.07	310.6012	312.0663	310.6012	0.00
28/08/2020	R197 On 05-August-21			Bond Future	307.59	306.1072	307.5882	306.1072	0.00
28/08/2020	R202 On 05-November-20			Bond Future	216.59	214.8842	216.5870	214.8842	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
28/08/2020	R202 On 04-February-21			Bond Future	214.73	213.0117	214.7316	213.0117	0.00
28/08/2020	R202 On 06-May-21			Bond Future	217.06	215.3203	217.0586	215.3203	0.00
28/08/2020	R202 On 05-August-21			Bond Future	215.25	213.4904	215.2476	213.4904	0.00
28/08/2020	R208 On 05-November-20			Bond Future	3.46	101.9965	3.4631	101.9965	7,525.00
28/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	513	0	513	0	0.00
28/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	510	0	510	0	0.00
28/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	506	0	506	0	0.00
28/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
28/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
28/08/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
28/08/2020	R209 On 05-November-20			Bond Future	10.95	66.1497	10.9520	66.1497	26,330.00
28/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	791	1	791	1	0.00
28/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	816	1	816	1	0.00
28/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	804	1	804	1	0.00
28/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6210	6	6210	6	0.00
28/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6161	6	6161	6	0.00
28/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6258	6	6258	6	0.00
28/08/2020	R209 On 04-February-21			Bond Future	11.16	66.8298	11.1594	66.8298	0.00
28/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1506	2	1506	2	0.00
28/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1521	2	1521	2	0.00
28/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1491	2	1491	2	0.00
28/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7444	7	7444	7	0.00
28/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7398	7	7398	7	0.00
28/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7353	7	7353	7	0.00
28/08/2020	R209 On 06-May-21			Bond Future	11.37	64.3985	11.3716	64.3985	1,420.00
28/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1972	2	1972	2	3,000.00
28/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4055	4	4055	4	0.00
28/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6830	7	6830	7	0.00
28/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6893	7	6893	7	0.00
28/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6925	7	6925	7	0.00
28/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6861	7	6861	7	0.00
28/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2689	3	2689	3	0.00
28/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2660	3	2660	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
28/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2646	3	2646	3	3,000.00
28/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2675	3	2675	3	0.00
28/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8119	8	8119	8	0.00
28/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4683	5	4683	5	3,000.00
28/08/2020	R209 On 05-August-21			Bond Future	11.59	65.0964	11.5927	65.0964	0.00
28/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5543	6	5543	6	0.00
28/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5515	6	5515	6	0.00
28/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5570	6	5570	6	0.00
28/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4544	5	4544	5	0.00
28/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4522	4	4522	4	0.00
28/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4501	4	4501	4	0.00
28/08/2020	R210 On 05-November-20			Bond Future	187.56	188.0410	187.5639	188.0410	2,243.00
28/08/2020	R210 On 04-February-21			Bond Future	189.54	190.0197	189.5369	190.0197	0.00
28/08/2020	R210 On 06-May-21			Bond Future	188.90	189.3898	188.9014	189.3898	0.00
28/08/2020	R210 On 05-August-21			Bond Future	190.99	191.4858	190.9919	191.4858	0.00
28/08/2020	R212 On 05-November-20			Bond Future	168.59	167.8790	168.5942	167.8790	6,967.00
28/08/2020	R212 On 04-February-21			Bond Future	168.09	167.3677	168.0898	167.3677	0.00
28/08/2020	R212 On 06-May-21			Bond Future	169.91	169.1817	169.9113	169.1817	0.00
28/08/2020	R212 On 05-August-21			Bond Future	169.48	168.7431	169.4806	168.7431	0.00
28/08/2020	R213 On 05-November-20			Bond Future	9.93	82.8296	9.9279	82.8296	16,458.00
28/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1625	2	1625	2	0.00
28/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1669	2	1669	2	0.00
28/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1647	2	1647	2	0.00
28/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3530	3	3530	3	0.00
28/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3460	3	3460	3	0.00
28/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3495	3	3495	3	0.00
28/08/2020	R213 On 04-February-21			Bond Future	10.15	83.6807	10.1468	83.6807	0.00
28/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1782	2	1782	2	0.00
28/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1763	2	1763	2	0.00
28/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1745	2	1745	2	0.00
28/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5919	6	5919	6	0.00
28/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5958	6	5958	6	0.00
28/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5880	6	5880	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
28/08/2020	R213 On 06-May-21			Bond Future	10.37	81.0388	10.3655	81.0388	0.00
28/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	8935	9	8935	9	0.00
28/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	8969	9	8969	9	0.00
28/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	8901	9	8901	9	0.00
28/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1438	1	1438	1	0.00
28/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1427	1	1427	1	0.00
28/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1415	1	1415	1	0.00
28/08/2020	R213 On 05-August-21			Bond Future	10.60	81.9168	10.5993	81.9168	0.00
28/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5308	5	5308	5	0.00
28/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5280	5	5280	5	0.00
28/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5251	5	5251	5	0.00
28/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4025	4	4025	4	0.00
28/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4046	4	4046	4	0.00
28/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4004	4	4004	4	0.00
28/08/2020	R214 On 05-November-20			Bond Future	11.21	63.8200	11.2140	63.8200	20,096.00
28/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	822	1	822	1	0.00
28/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	835	1	835	1	0.00
28/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	810	1	810	1	0.00
28/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6546	7	6546	7	0.00
28/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6495	6	6495	6	0.00
28/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6445	6	6445	6	0.00
28/08/2020	R214 On 04-February-21			Bond Future	11.42	64.4758	11.4209	64.4758	0.00
28/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1494	2	1494	2	0.00
28/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1523	2	1523	2	0.00
28/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1508	2	1508	2	0.00
28/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7856	8	7856	8	0.00
28/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7808	8	7808	8	0.00
28/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	7903	8	7903	8	0.00
28/08/2020	R214 On 06-May-21			Bond Future	11.63	61.8824	11.6253	61.8824	0.00
28/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6328	6	6328	6	0.00
28/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6297	6	6297	6	0.00
28/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6267	6	6267	6	0.00
28/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3150	3	3150	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
28/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3167	3	3167	3	0.00
28/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3133	3	3133	3	0.00
28/08/2020	R214 On 05-August-21			Bond Future	11.84	62.5530	11.8414	62.5530	0.00
28/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5583	6	5583	6	0.00
28/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5637	6	5637	6	0.00
28/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5610	6	5610	6	0.00
28/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4724	5	4724	5	0.00
28/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4702	5	4702	5	0.00
28/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4746	5	4746	5	0.00
28/08/2020	R248 On 05-November-20			Bond Future	11.60	78.2841	11.5972	78.2841	111,762.00
28/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	302	0	302	0	0.00
28/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	279	0	279	0	950.00
28/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1631	2	1631	2	950.00
28/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	296	0	296	0	0.00
28/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	290	0	290	0	0.00
28/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	11841	12	11841	12	0.00
28/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	11918	12	11918	12	0.00
28/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12073	12	12073	12	0.00
28/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5697	6	5697	6	0.00
28/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	11764	12	11764	12	0.00
28/08/2020	R248 On 04-February-21			Bond Future	11.82	79.0886	11.8236	79.0886	0.00
28/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3655	4	3655	4	2,590.00
28/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1796	2	1796	2	2,590.00
28/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1331	1	1331	1	0.00
28/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1346	1	1346	1	0.00
28/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1360	1	1360	1	0.00
28/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10729	11	10729	11	0.00
28/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	10855	11	10855	11	0.00
28/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	10792	11	10792	11	0.00
28/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9121	9	9121	9	0.00
28/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5737	6	5737	6	0.00
28/08/2020	R248 On 06-May-21			Bond Future	12.05	75.5159	12.0480	75.5159	0.00
28/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6214	6	6214	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
28/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6281	6	6281	6	0.00
28/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6248	6	6248	6	0.00
28/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4455	4	4455	4	0.00
28/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4431	4	4431	4	0.00
28/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4480	4	4480	4	0.00
28/08/2020	R248 On 05-August-21			Bond Future	12.29	76.3342	12.2867	76.3342	0.00
28/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6525	7	6525	7	0.00
28/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6557	7	6557	7	0.00
28/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6493	7	6493	7	0.00
28/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5214	5	5214	5	0.00
28/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5263	5	5263	5	0.00
28/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5238	5	5238	5	0.00