



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 WEEKLY STATISTICS REPORT

FROM: 30/07/2020 TO: 30/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	1386 On 28-February-31			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
30/07/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	2025 On 06-August-20			Bond Future	137.42	137.4340	137.4163	137.4340	5,044.00
30/07/2020	2025 On 05-November-20			Bond Future	138.82	138.8414	138.8227	138.8414	2,802.00
30/07/2020	2025 On 04-February-21			Bond Future	138.89	138.9049	138.8853	138.9049	0.00
30/07/2020	2025 On 06-May-21			Bond Future	140.50	140.5246	140.5045	140.5246	0.00
30/07/2020	2025 On 05-August-21			Bond Future	140.51	140.5334	140.5133	140.5334	0.00
30/07/2020	2029 On 06-August-20			Bond Future	97.71	97.6959	97.7058	97.6959	2,405.00
30/07/2020	2029 On 05-November-20			Bond Future	97.58	97.5737	97.5830	97.5737	5,012.00
30/07/2020	2029 On 04-February-21			Bond Future	98.69	98.6766	98.6856	98.6766	0.00
30/07/2020	2029 On 06-May-21			Bond Future	98.70	98.6898	98.6986	98.6898	0.00
30/07/2020	2029 On 05-August-21			Bond Future	99.78	99.7686	99.7777	99.7686	0.00
30/07/2020	2030 On 06-August-20			Bond Future	9.31	92.4828	92.1416	92.4828	76,372.00
30/07/2020	2030 On 06-August-20	9.09	Call	Bond Future	280	0	0	0	0.00
30/07/2020	2030 On 06-August-20	9.05	Call	Bond Future	225	0	0	0	450.00
30/07/2020	2030 On 06-August-20	10.40	Call	Bond Future	6127	6	6	6	0.00
30/07/2020	2030 On 06-August-20	8.86	Call	Bond Future	65	0	0	0	800.00
30/07/2020	2030 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	800.00
30/07/2020	2030 On 06-August-20	9.11	Call	Bond Future	311	0	0	0	0.00
30/07/2020	2030 On 06-August-20	11.25	Call	Bond Future	10526	11	11	11	0.00
30/07/2020	2030 On 06-August-20	10.00	Call	Bond Future	3965	4	4	4	470.00
30/07/2020	2030 On 06-August-20	10.70	Call	Bond Future	7715	8	8	8	470.00
30/07/2020	2030 On 06-August-20	9.42	Call	Bond Future	1137	1	1	1	0.00
30/07/2020	2030 On 06-August-20	9.95	Call	Bond Future	3694	4	4	4	0.00
30/07/2020	2030 On 06-August-20	10.75	Call	Bond Future	7976	8	8	8	0.00
30/07/2020	2030 On 06-August-20	10.05	Call	Bond Future	4236	5	4	5	0.00
30/07/2020	2030 On 06-August-20	9.75	Call	Bond Future	2636	3	3	3	450.00
30/07/2020	2030 On 06-August-20	9.10	Call	Bond Future	295	0	0	0	0.00
30/07/2020	2030 On 06-August-20	11.47	Call	Bond Future	11616	12	12	12	0.00
30/07/2020	2030 On 06-August-20	10.21	Call	Bond Future	5104	5	5	5	622.00
30/07/2020	2030 On 06-August-20	10.87	Call	Bond Future	8597	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	2030 On 06-August-20	8.50	Call	Bond Future	2	0	0	0	423.00
30/07/2020	2030 On 06-August-20	9.20	Call	Bond Future	483	1	0	1	423.00
30/07/2020	2030 On 06-August-20	8.50	Put	Bond Future	4909	5	5	5	0.00
30/07/2020	2030 On 06-August-20	10.87	Put	Bond Future	0	0	0	0	622.00
30/07/2020	2030 On 06-August-20	10.75	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2030 On 06-August-20	9.20	Put	Bond Future	1120	1	1	1	2,500.00
30/07/2020	2030 On 06-August-20	11.47	Put	Bond Future	0	0	0	0	622.00
30/07/2020	2030 On 06-August-20	9.10	Put	Bond Future	1527	1	2	1	0.00
30/07/2020	2030 On 06-August-20	9.42	Put	Bond Future	482	0	0	0	0.00
30/07/2020	2030 On 06-August-20	11.25	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2030 On 06-August-20	10.21	Put	Bond Future	4	0	0	0	0.00
30/07/2020	2030 On 06-August-20	10.00	Put	Bond Future	18	0	0	0	0.00
30/07/2020	2030 On 06-August-20	9.11	Put	Bond Future	1483	1	1	1	0.00
30/07/2020	2030 On 06-August-20	9.75	Put	Bond Future	89	0	0	0	0.00
30/07/2020	2030 On 06-August-20	10.05	Put	Bond Future	13	0	0	0	0.00
30/07/2020	2030 On 06-August-20	9.95	Put	Bond Future	25	0	0	0	5,850.00
30/07/2020	2030 On 06-August-20	10.40	Put	Bond Future	1	0	0	0	0.00
30/07/2020	2030 On 06-August-20	8.86	Put	Bond Future	2744	2	3	2	0.00
30/07/2020	2030 On 06-August-20	10.70	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2030 On 06-August-20	9.05	Put	Bond Future	1755	2	2	2	0.00
30/07/2020	2030 On 06-August-20	8.36	Put	Bond Future	5792	5	6	5	0.00
30/07/2020	2030 On 06-August-20	9.09	Put	Bond Future	1571	1	2	1	0.00
30/07/2020	2030 On 05-November-20			Bond Future	9.51	93.4071	93.0620	93.4071	98,858.00
30/07/2020	2030 On 05-November-20	9.99	Call	Bond Future	4739	5	5	5	0.00
30/07/2020	2030 On 05-November-20	8.85	Call	Bond Future	1605	2	2	2	3,000.00
30/07/2020	2030 On 05-November-20	9.61	Call	Bond Future	3484	4	3	4	0.00
30/07/2020	2030 On 05-November-20	9.04	Call	Bond Future	1996	2	2	2	1,000.00
30/07/2020	2030 On 05-November-20	8.34	Call	Bond Future	833	1	1	1	1,000.00
30/07/2020	2030 On 05-November-20	8.73	Call	Bond Future	1385	2	1	2	3,000.00
30/07/2020	2030 On 05-November-20	9.38	Call	Bond Future	2827	3	3	3	0.00
30/07/2020	2030 On 05-November-20	8.10	Call	Bond Future	595	1	1	1	3,000.00
30/07/2020	2030 On 05-November-20	10.06	Call	Bond Future	4993	5	5	5	0.00
30/07/2020	2030 On 05-November-20	9.39	Call	Bond Future	2854	3	3	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
30/07/2020	2030 On 05-November-20	9.65	Call	Bond Future	3606	4	4	4	0.00
30/07/2020	2030 On 05-November-20	8.86	Call	Bond Future	1624	2	2	2	14,160.00
30/07/2020	2030 On 05-November-20	9.86	Call	Bond Future	4287	5	4	5	0.00
30/07/2020	2030 On 05-November-20	9.23	Call	Bond Future	2440	3	2	3	3,000.00
30/07/2020	2030 On 05-November-20	10.47	Call	Bond Future	6573	7	7	7	0.00
30/07/2020	2030 On 05-November-20	8.36	Call	Bond Future	855	1	1	1	14,160.00
30/07/2020	2030 On 05-November-20	8.53	Call	Bond Future	1070	1	1	1	15,414.00
30/07/2020	2030 On 05-November-20	9.03	Call	Bond Future	1974	2	2	2	15,414.00
30/07/2020	2030 On 05-November-20	10.37	Call	Bond Future	6174	6	6	6	0.00
30/07/2020	2030 On 05-November-20	9.40	Call	Bond Future	2881	3	3	3	0.00
30/07/2020	2030 On 05-November-20	9.40	Put	Bond Future	3504	3	4	3	0.00
30/07/2020	2030 On 05-November-20	9.03	Put	Bond Future	4752	5	5	5	0.00
30/07/2020	2030 On 05-November-20	8.86	Put	Bond Future	5415	5	5	5	0.00
30/07/2020	2030 On 05-November-20	10.47	Put	Bond Future	1317	1	1	1	3,000.00
30/07/2020	2030 On 05-November-20	8.53	Put	Bond Future	6867	7	7	7	0.00
30/07/2020	2030 On 05-November-20	9.65	Put	Bond Future	2809	3	3	3	2,500.00
30/07/2020	2030 On 05-November-20	9.38	Put	Bond Future	3565	3	4	3	0.00
30/07/2020	2030 On 05-November-20	10.37	Put	Bond Future	1446	1	1	1	15,414.00
30/07/2020	2030 On 05-November-20	8.73	Put	Bond Future	5960	6	6	6	0.00
30/07/2020	2030 On 05-November-20	9.23	Put	Bond Future	4045	4	4	4	0.00
30/07/2020	2030 On 05-November-20	8.36	Put	Bond Future	7708	7	8	7	0.00
30/07/2020	2030 On 05-November-20	9.86	Put	Bond Future	2320	2	2	2	14,160.00
30/07/2020	2030 On 05-November-20	10.06	Put	Bond Future	1929	2	2	2	1,000.00
30/07/2020	2030 On 05-November-20	9.39	Put	Bond Future	3535	3	4	3	0.00
30/07/2020	2030 On 05-November-20	9.99	Put	Bond Future	2057	2	2	2	5,000.00
30/07/2020	2030 On 05-November-20	8.10	Put	Bond Future	9090	9	9	9	0.00
30/07/2020	2030 On 05-November-20	9.04	Put	Bond Future	4715	5	5	5	0.00
30/07/2020	2030 On 05-November-20	9.61	Put	Bond Future	2912	3	3	3	3,000.00
30/07/2020	2030 On 05-November-20	8.34	Put	Bond Future	7810	8	8	8	0.00
30/07/2020	2030 On 05-November-20	8.85	Put	Bond Future	5455	5	5	5	0.00
30/07/2020	2030 On 04-February-21			Bond Future	9.71	90.4358	90.0864	90.4358	0.00
30/07/2020	2030 On 04-February-21	8.37	Call	Bond Future	1407	2	1	2	1,000.00
30/07/2020	2030 On 04-February-21	9.17	Call	Bond Future	2813	3	3	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
30/07/2020	2030 On 04-February-21	9.12	Call	Bond Future	2703	3	3	3	1,000.00
30/07/2020	2030 On 04-February-21	8.36	Call	Bond Future	1394	1	1	1	800.00
30/07/2020	2030 On 04-February-21	9.16	Call	Bond Future	2791	3	3	3	0.00
30/07/2020	2030 On 04-February-21	9.15	Call	Bond Future	2769	3	3	3	0.00
30/07/2020	2030 On 04-February-21	8.86	Call	Bond Future	2172	2	2	2	800.00
30/07/2020	2030 On 04-February-21	10.20	Call	Bond Future	5660	6	6	6	0.00
30/07/2020	2030 On 04-February-21	10.20	Put	Bond Future	3031	3	3	3	1,800.00
30/07/2020	2030 On 04-February-21	8.86	Put	Bond Future	7032	7	7	7	0.00
30/07/2020	2030 On 04-February-21	9.12	Put	Bond Future	6046	6	6	6	0.00
30/07/2020	2030 On 04-February-21	8.36	Put	Bond Future	9261	9	9	9	0.00
30/07/2020	2030 On 04-February-21	9.16	Put	Bond Future	5904	6	6	6	0.00
30/07/2020	2030 On 04-February-21	9.15	Put	Bond Future	5939	6	6	6	0.00
30/07/2020	2030 On 04-February-21	9.17	Put	Bond Future	5869	6	6	6	0.00
30/07/2020	2030 On 04-February-21	8.37	Put	Bond Future	9213	9	9	9	0.00
30/07/2020	2030 On 06-May-21			Bond Future	9.93	91.4702	91.1166	91.4702	0.00
30/07/2020	2030 On 06-May-21	10.74	Call	Bond Future	6919	7	7	7	0.00
30/07/2020	2030 On 06-May-21	9.15	Call	Bond Future	2540	3	3	3	0.00
30/07/2020	2030 On 06-May-21	11.69	Call	Bond Future	10175	10	10	10	0.00
30/07/2020	2030 On 06-May-21	11.70	Call	Bond Future	10211	11	10	11	0.00
30/07/2020	2030 On 06-May-21	7.97	Call	Bond Future	924	1	1	1	700.00
30/07/2020	2030 On 06-May-21	9.92	Call	Bond Future	4391	5	4	5	0.00
30/07/2020	2030 On 06-May-21	10.04	Call	Bond Future	4725	5	5	5	0.00
30/07/2020	2030 On 06-May-21	11.71	Call	Bond Future	10246	11	10	11	0.00
30/07/2020	2030 On 06-May-21	9.22	Call	Bond Future	2685	3	3	3	0.00
30/07/2020	2030 On 06-May-21	9.22	Put	Bond Future	6551	6	7	6	700.00
30/07/2020	2030 On 06-May-21	11.71	Put	Bond Future	1369	1	1	1	0.00
30/07/2020	2030 On 06-May-21	7.97	Put	Bond Future	12184	12	12	12	0.00
30/07/2020	2030 On 06-May-21	9.92	Put	Bond Future	4423	4	4	4	700.00
30/07/2020	2030 On 06-May-21	9.15	Put	Bond Future	6801	7	7	7	0.00
30/07/2020	2030 On 06-May-21	11.69	Put	Bond Future	1391	1	1	1	0.00
30/07/2020	2030 On 06-May-21	11.70	Put	Bond Future	1380	1	1	1	0.00
30/07/2020	2030 On 06-May-21	10.04	Put	Bond Future	4120	4	4	4	0.00
30/07/2020	2030 On 06-May-21	10.74	Put	Bond Future	2716	3	3	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
30/07/2020	2030 On 05-August-21			Bond Future	10.17	88.4427	88.0854	88.4427	0.00
30/07/2020	2030 On 05-August-21	10.41	Call	Bond Future	1202	2	1	2	0.00
30/07/2020	2030 On 05-August-21	10.42	Call	Bond Future	1252	2	1	2	0.00
30/07/2020	2030 On 05-August-21	10.43	Call	Bond Future	1303	2	1	2	0.00
30/07/2020	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2032 On 06-August-20			Bond Future	10.23	90.0620	89.7094	90.0620	64,434.00
30/07/2020	2032 On 06-August-20	9.91	Call	Bond Future	207	0	0	0	0.00
30/07/2020	2032 On 06-August-20	9.45	Call	Bond Future	7	0	0	0	0.00
30/07/2020	2032 On 06-August-20	8.79	Call	Bond Future	0	0	0	0	800.00
30/07/2020	2032 On 06-August-20	9.29	Call	Bond Future	1	0	0	0	800.00
30/07/2020	2032 On 06-August-20	9.46	Call	Bond Future	7	0	0	0	0.00
30/07/2020	2032 On 06-August-20	9.47	Call	Bond Future	8	0	0	0	0.00
30/07/2020	2032 On 06-August-20	9.47	Put	Bond Future	4808	4	5	4	0.00
30/07/2020	2032 On 06-August-20	9.45	Put	Bond Future	4938	5	5	5	0.00
30/07/2020	2032 On 06-August-20	8.79	Put	Bond Future	9409	9	9	9	0.00
30/07/2020	2032 On 06-August-20	9.29	Put	Bond Future	5991	6	6	6	0.00
30/07/2020	2032 On 06-August-20	9.46	Put	Bond Future	4873	5	5	5	0.00
30/07/2020	2032 On 06-August-20	9.91	Put	Bond Future	2184	2	2	2	0.00
30/07/2020	2032 On 05-November-20			Bond Future	10.45	86.8184	86.4618	86.8184	96,946.00
30/07/2020	2032 On 05-November-20	9.76	Call	Bond Future	1860	2	2	2	0.00
30/07/2020	2032 On 05-November-20	10.99	Call	Bond Future	5411	6	5	6	0.00
30/07/2020	2032 On 05-November-20	11.08	Call	Bond Future	5747	6	6	6	0.00
30/07/2020	2032 On 05-November-20	9.11	Call	Bond Future	861	1	1	1	3,000.00
30/07/2020	2032 On 05-November-20	9.61	Call	Bond Future	1569	2	2	2	3,000.00
30/07/2020	2032 On 05-November-20	9.44	Call	Bond Future	1285	1	1	1	1,000.00
30/07/2020	2032 On 05-November-20	9.77	Call	Bond Future	1881	2	2	2	0.00
30/07/2020	2032 On 05-November-20	8.94	Call	Bond Future	690	1	1	1	1,000.00
30/07/2020	2032 On 05-November-20	9.75	Call	Bond Future	1840	2	2	2	0.00
30/07/2020	2032 On 05-November-20	9.75	Put	Bond Future	6109	6	6	6	0.00
30/07/2020	2032 On 05-November-20	9.11	Put	Bond Future	9296	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	2032 On 05-November-20	8.94	Put	Bond Future	10274	10	10	10	0.00
30/07/2020	2032 On 05-November-20	11.08	Put	Bond Future	2134	2	2	2	1,000.00
30/07/2020	2032 On 05-November-20	9.77	Put	Bond Future	6024	6	6	6	0.00
30/07/2020	2032 On 05-November-20	9.44	Put	Bond Future	7539	7	8	7	0.00
30/07/2020	2032 On 05-November-20	9.61	Put	Bond Future	6728	6	7	6	0.00
30/07/2020	2032 On 05-November-20	9.76	Put	Bond Future	6067	6	6	6	0.00
30/07/2020	2032 On 05-November-20	10.99	Put	Bond Future	2300	2	2	2	3,000.00
30/07/2020	2032 On 04-February-21			Bond Future	10.67	87.7796	87.4185	87.7796	0.00
30/07/2020	2032 On 04-February-21	8.79	Call	Bond Future	1090	1	1	1	800.00
30/07/2020	2032 On 04-February-21	9.61	Call	Bond Future	2215	2	2	2	0.00
30/07/2020	2032 On 04-February-21	9.29	Call	Bond Future	1708	2	2	2	800.00
30/07/2020	2032 On 04-February-21	9.63	Call	Bond Future	2250	2	2	2	0.00
30/07/2020	2032 On 04-February-21	10.82	Call	Bond Future	5190	5	5	5	0.00
30/07/2020	2032 On 04-February-21	9.62	Call	Bond Future	2233	2	2	2	0.00
30/07/2020	2032 On 04-February-21	9.62	Put	Bond Future	8546	8	9	8	0.00
30/07/2020	2032 On 04-February-21	9.63	Put	Bond Future	8501	8	9	8	0.00
30/07/2020	2032 On 04-February-21	9.29	Put	Bond Future	10140	10	10	10	0.00
30/07/2020	2032 On 04-February-21	10.82	Put	Bond Future	4335	4	4	4	800.00
30/07/2020	2032 On 04-February-21	9.61	Put	Bond Future	8592	8	9	8	0.00
30/07/2020	2032 On 04-February-21	8.79	Put	Bond Future	12859	13	13	13	0.00
30/07/2020	2032 On 06-May-21			Bond Future	10.90	84.6371	84.2717	84.6371	0.00
30/07/2020	2032 On 06-May-21	10.33	Call	Bond Future	3509	4	4	4	736.00
30/07/2020	2032 On 06-May-21	12.11	Call	Bond Future	8946	9	9	9	0.00
30/07/2020	2032 On 06-May-21	12.57	Call	Bond Future	10501	11	11	11	0.00
30/07/2020	2032 On 06-May-21	12.12	Call	Bond Future	8979	9	9	9	0.00
30/07/2020	2032 On 06-May-21	12.10	Call	Bond Future	8913	9	9	9	0.00
30/07/2020	2032 On 06-May-21	12.10	Put	Bond Future	2581	2	3	2	0.00
30/07/2020	2032 On 06-May-21	12.12	Put	Bond Future	2547	2	3	2	0.00
30/07/2020	2032 On 06-May-21	12.11	Put	Bond Future	2564	2	3	2	0.00
30/07/2020	2032 On 06-May-21	12.57	Put	Bond Future	1878	2	2	2	736.00
30/07/2020	2032 On 06-May-21	10.33	Put	Bond Future	6733	7	7	7	0.00
30/07/2020	2032 On 05-August-21			Bond Future	11.15	85.5411	85.1720	85.5411	0.00
30/07/2020	2032 On 05-August-21	11.36	Call	Bond Future	1121	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	2032 On 05-August-21	11.35	Call	Bond Future	1068	1	1	1	0.00
30/07/2020	2032 On 05-August-21	11.37	Call	Bond Future	1174	2	1	2	0.00
30/07/2020	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2033 On 06-August-20			Bond Future	92.44	92.4313	92.4414	92.4313	4,450.00
30/07/2020	2033 On 05-November-20			Bond Future	92.19	92.1812	92.1909	92.1812	9,616.00
30/07/2020	2033 On 04-February-21			Bond Future	93.23	93.2231	93.2325	93.2231	0.00
30/07/2020	2033 On 06-May-21			Bond Future	93.11	93.0961	93.1054	93.0961	0.00
30/07/2020	2033 On 05-August-21			Bond Future	94.12	94.1138	94.1233	94.1138	0.00
30/07/2020	2037 On 06-August-20			Bond Future	11.19	80.5677	80.2350	80.5677	49,207.00
30/07/2020	2037 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2037 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2037 On 06-August-20	9.86	Put	Bond Future	9070	9	9	9	0.00
30/07/2020	2037 On 06-August-20	9.87	Put	Bond Future	8996	9	9	9	0.00
30/07/2020	2037 On 06-August-20	9.88	Put	Bond Future	8922	9	9	9	0.00
30/07/2020	2037 On 05-November-20			Bond Future	11.41	81.3729	81.0365	81.3729	107,273.00
30/07/2020	2037 On 05-November-20	10.19	Call	Bond Future	1257	1	1	1	0.00
30/07/2020	2037 On 05-November-20	10.17	Call	Bond Future	1229	1	1	1	0.00
30/07/2020	2037 On 05-November-20	10.18	Call	Bond Future	1243	1	1	1	0.00
30/07/2020	2037 On 05-November-20	10.17	Put	Bond Future	9387	9	9	9	0.00
30/07/2020	2037 On 05-November-20	10.19	Put	Bond Future	9273	9	9	9	0.00
30/07/2020	2037 On 05-November-20	10.18	Put	Bond Future	9330	9	9	9	0.00
30/07/2020	2037 On 04-February-21			Bond Future	11.64	78.0182	77.6777	78.0182	0.00
30/07/2020	2037 On 04-February-21	9.65	Call	Bond Future	1278	1	1	1	72.00
30/07/2020	2037 On 04-February-21	11.97	Call	Bond Future	6366	7	6	7	300.00
30/07/2020	2037 On 04-February-21	13.73	Call	Bond Future	12511	13	13	13	0.00
30/07/2020	2037 On 04-February-21	10.85	Call	Bond Future	3237	3	3	3	0.00
30/07/2020	2037 On 04-February-21	10.35	Call	Bond Future	2263	2	2	2	0.00
30/07/2020	2037 On 04-February-21	10.27	Call	Bond Future	2130	2	2	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
30/07/2020	2037 On 04-February-21	11.90	Call	Bond Future	6144	6	6	6	0.00
30/07/2020	2037 On 04-February-21	10.28	Call	Bond Future	2147	2	2	2	0.00
30/07/2020	2037 On 04-February-21	10.48	Call	Bond Future	2490	3	2	3	240.00
30/07/2020	2037 On 04-February-21	10.29	Call	Bond Future	2163	2	2	2	0.00
30/07/2020	2037 On 04-February-21	10.29	Put	Bond Future	10798	11	11	11	0.00
30/07/2020	2037 On 04-February-21	11.90	Put	Bond Future	4608	4	5	4	240.00
30/07/2020	2037 On 04-February-21	10.48	Put	Bond Future	9821	10	10	10	0.00
30/07/2020	2037 On 04-February-21	10.27	Put	Bond Future	10904	11	11	11	0.00
30/07/2020	2037 On 04-February-21	13.73	Put	Bond Future	1512	1	2	1	300.00
30/07/2020	2037 On 04-February-21	10.85	Put	Bond Future	8111	8	8	8	72.00
30/07/2020	2037 On 04-February-21	10.35	Put	Bond Future	10483	10	10	10	72.00
30/07/2020	2037 On 04-February-21	10.28	Put	Bond Future	10851	11	11	11	0.00
30/07/2020	2037 On 04-February-21	9.65	Put	Bond Future	14534	14	15	14	0.00
30/07/2020	2037 On 04-February-21	11.97	Put	Bond Future	4430	4	4	4	0.00
30/07/2020	2037 On 06-May-21			Bond Future	11.87	78.9110	78.5664	78.9110	0.00
30/07/2020	2037 On 06-May-21	12.42	Call	Bond Future	7318	8	7	8	0.00
30/07/2020	2037 On 06-May-21	12.43	Call	Bond Future	7350	8	7	8	0.00
30/07/2020	2037 On 06-May-21	12.44	Call	Bond Future	7383	8	7	8	0.00
30/07/2020	2037 On 06-May-21	12.43	Put	Bond Future	4231	4	4	4	0.00
30/07/2020	2037 On 06-May-21	12.44	Put	Bond Future	4210	4	4	4	0.00
30/07/2020	2037 On 06-May-21	12.42	Put	Bond Future	4252	4	4	4	0.00
30/07/2020	2037 On 05-August-21			Bond Future	12.13	75.4987	75.1505	75.4987	0.00
30/07/2020	2037 On 05-August-21	12.26	Call	Bond Future	705	1	1	1	0.00
30/07/2020	2037 On 05-August-21	12.27	Call	Bond Future	760	1	1	1	0.00
30/07/2020	2037 On 05-August-21	12.28	Call	Bond Future	815	1	1	1	0.00
30/07/2020	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2038 On 06-August-20			Bond Future	102.67	102.7981	102.6711	102.7981	10,802.00
30/07/2020	2038 On 05-November-20			Bond Future	103.72	103.8508	103.7219	103.8508	7,130.00
30/07/2020	2038 On 04-February-21			Bond Future	103.20	103.3307	103.1999	103.3307	0.00
30/07/2020	2038 On 06-May-21			Bond Future	104.40	104.5359	104.4033	104.5359	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
30/07/2020	2038 On 05-August-21			Bond Future	103.83	103.9602	103.8263	103.9602	0.00
30/07/2020	2040 On 06-August-20			Bond Future	11.44	81.8833	81.4047	81.8833	18,616.00
30/07/2020	2040 On 06-August-20	10.02	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2040 On 06-August-20	10.03	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2040 On 06-August-20	10.04	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2040 On 06-August-20	10.85	Call	Bond Future	61	0	0	0	0.00
30/07/2020	2040 On 06-August-20	11.26	Call	Bond Future	546	1	1	1	0.00
30/07/2020	2040 On 06-August-20	9.57	Call	Bond Future	0	0	0	0	800.00
30/07/2020	2040 On 06-August-20	10.07	Call	Bond Future	0	0	0	0	800.00
30/07/2020	2040 On 06-August-20	10.79	Call	Bond Future	40	0	0	0	0.00
30/07/2020	2040 On 06-August-20	10.07	Put	Bond Future	9826	9	10	9	0.00
30/07/2020	2040 On 06-August-20	9.57	Put	Bond Future	13891	13	14	13	0.00
30/07/2020	2040 On 06-August-20	10.79	Put	Bond Future	4477	4	4	4	0.00
30/07/2020	2040 On 06-August-20	10.03	Put	Bond Future	10141	10	10	10	0.00
30/07/2020	2040 On 06-August-20	10.85	Put	Bond Future	4072	4	4	4	12,496.00
30/07/2020	2040 On 06-August-20	11.26	Put	Bond Future	1736	2	2	2	517.00
30/07/2020	2040 On 06-August-20	10.02	Put	Bond Future	10220	10	10	10	0.00
30/07/2020	2040 On 06-August-20	10.04	Put	Bond Future	10062	10	10	10	0.00
30/07/2020	2040 On 05-November-20			Bond Future	11.66	82.7017	82.2178	82.7017	50,939.00
30/07/2020	2040 On 05-November-20	9.73	Call	Bond Future	530	1	1	1	2,000.00
30/07/2020	2040 On 05-November-20	10.23	Call	Bond Future	1019	1	1	1	2,000.00
30/07/2020	2040 On 05-November-20	9.50	Call	Bond Future	378	0	0	0	2,000.00
30/07/2020	2040 On 05-November-20	10.00	Call	Bond Future	764	1	1	1	2,380.00
30/07/2020	2040 On 05-November-20	10.30	Call	Bond Future	1108	1	1	1	0.00
30/07/2020	2040 On 05-November-20	11.00	Call	Bond Future	2379	3	2	3	2,380.00
30/07/2020	2040 On 05-November-20	11.70	Call	Bond Future	4377	5	4	5	0.00
30/07/2020	2040 On 05-November-20	10.31	Call	Bond Future	1121	1	1	1	0.00
30/07/2020	2040 On 05-November-20	11.50	Call	Bond Future	3751	4	4	4	0.00
30/07/2020	2040 On 05-November-20	10.32	Call	Bond Future	1134	1	1	1	0.00
30/07/2020	2040 On 05-November-20	11.50	Put	Bond Future	4791	5	5	5	2,000.00
30/07/2020	2040 On 05-November-20	10.31	Put	Bond Future	10503	10	11	10	0.00
30/07/2020	2040 On 05-November-20	10.32	Put	Bond Future	10441	10	10	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
30/07/2020	2040 On 05-November-20	9.50	Put	Bond Future	16250	16	16	16	0.00
30/07/2020	2040 On 05-November-20	10.00	Put	Bond Future	12546	12	13	12	0.00
30/07/2020	2040 On 05-November-20	11.70	Put	Bond Future	4139	4	4	4	2,000.00
30/07/2020	2040 On 05-November-20	11.00	Put	Bond Future	6765	6	7	6	0.00
30/07/2020	2040 On 05-November-20	10.23	Put	Bond Future	11011	11	11	11	0.00
30/07/2020	2040 On 05-November-20	9.73	Put	Bond Future	14486	14	14	14	0.00
30/07/2020	2040 On 05-November-20	10.30	Put	Bond Future	10566	10	11	10	0.00
30/07/2020	2040 On 04-February-21			Bond Future	11.89	79.1114	78.6219	79.1114	0.00
30/07/2020	2040 On 04-February-21	10.07	Call	Bond Future	1539	2	2	2	800.00
30/07/2020	2040 On 04-February-21	11.74	Call	Bond Future	5133	5	5	5	0.00
30/07/2020	2040 On 04-February-21	10.41	Call	Bond Future	2038	2	2	2	0.00
30/07/2020	2040 On 04-February-21	9.49	Call	Bond Future	900	1	1	1	500.00
30/07/2020	2040 On 04-February-21	9.57	Call	Bond Future	973	1	1	1	800.00
30/07/2020	2040 On 04-February-21	10.42	Call	Bond Future	2054	2	2	2	0.00
30/07/2020	2040 On 04-February-21	10.24	Call	Bond Future	1776	2	2	2	500.00
30/07/2020	2040 On 04-February-21	11.57	Call	Bond Future	4635	5	5	5	0.00
30/07/2020	2040 On 04-February-21	10.40	Call	Bond Future	2022	2	2	2	0.00
30/07/2020	2040 On 04-February-21	10.40	Put	Bond Future	12123	12	12	12	0.00
30/07/2020	2040 On 04-February-21	11.57	Put	Bond Future	6647	6	7	6	500.00
30/07/2020	2040 On 04-February-21	10.24	Put	Bond Future	13084	13	13	13	0.00
30/07/2020	2040 On 04-February-21	9.49	Put	Bond Future	18222	18	18	18	0.00
30/07/2020	2040 On 04-February-21	9.57	Put	Bond Future	17625	17	18	17	0.00
30/07/2020	2040 On 04-February-21	10.07	Put	Bond Future	14158	14	14	14	0.00
30/07/2020	2040 On 04-February-21	10.42	Put	Bond Future	12006	12	12	12	0.00
30/07/2020	2040 On 04-February-21	10.41	Put	Bond Future	12064	12	12	12	0.00
30/07/2020	2040 On 04-February-21	11.74	Put	Bond Future	6069	6	6	6	800.00
30/07/2020	2040 On 06-May-21			Bond Future	12.13	80.0168	79.5214	80.0168	0.00
30/07/2020	2040 On 06-May-21	12.43	Call	Bond Future	6825	7	7	7	0.00
30/07/2020	2040 On 06-May-21	12.44	Call	Bond Future	6857	7	7	7	0.00
30/07/2020	2040 On 06-May-21	12.42	Call	Bond Future	6793	7	7	7	0.00
30/07/2020	2040 On 06-May-21	12.42	Put	Bond Future	5073	5	5	5	0.00
30/07/2020	2040 On 06-May-21	12.43	Put	Bond Future	5047	5	5	5	0.00
30/07/2020	2040 On 06-May-21	12.44	Put	Bond Future	5022	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	2040 On 05-August-21			Bond Future	12.39	76.3660	75.8654	76.3660	0.00
30/07/2020	2040 On 05-August-21	12.47	Call	Bond Future	451	1	0	1	0.00
30/07/2020	2040 On 05-August-21	12.49	Call	Bond Future	565	1	1	1	0.00
30/07/2020	2040 On 05-August-21	12.48	Call	Bond Future	508	1	1	1	0.00
30/07/2020	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 06-August-20			Bond Future	11.56	77.9909	77.6810	77.9909	44,901.00
30/07/2020	2044 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 06-August-20	9.36	Call	Bond Future	0	0	0	0	474.00
30/07/2020	2044 On 06-August-20	9.88	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 06-August-20	9.98	Call	Bond Future	0	0	0	0	474.00
30/07/2020	2044 On 06-August-20	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 06-August-20	9.66	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 06-August-20	9.87	Call	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 06-August-20	10.93	Call	Bond Future	44	0	0	0	0.00
30/07/2020	2044 On 06-August-20	11.09	Call	Bond Future	124	0	0	0	0.00
30/07/2020	2044 On 06-August-20	9.01	Put	Bond Future	20078	20	20	20	0.00
30/07/2020	2044 On 06-August-20	9.66	Put	Bond Future	14207	14	14	14	0.00
30/07/2020	2044 On 06-August-20	9.88	Put	Bond Future	12350	12	12	12	0.00
30/07/2020	2044 On 06-August-20	10.93	Put	Bond Future	4338	4	4	4	0.00
30/07/2020	2044 On 06-August-20	9.87	Put	Bond Future	12433	12	12	12	0.00
30/07/2020	2044 On 06-August-20	11.09	Put	Bond Future	3297	3	3	3	474.00
30/07/2020	2044 On 06-August-20	9.98	Put	Bond Future	11527	11	12	11	0.00
30/07/2020	2044 On 06-August-20	9.86	Put	Bond Future	12517	12	13	12	0.00
30/07/2020	2044 On 06-August-20	9.36	Put	Bond Future	16843	17	17	17	0.00
30/07/2020	2044 On 05-November-20			Bond Future	11.78	78.7703	78.4570	78.7703	26,103.00
30/07/2020	2044 On 05-November-20	9.72	Call	Bond Future	452	0	0	0	1,815.00
30/07/2020	2044 On 05-November-20	9.96	Call	Bond Future	634	1	1	1	0.00
30/07/2020	2044 On 05-November-20	11.38	Call	Bond Future	3045	3	3	3	0.00
30/07/2020	2044 On 05-November-20	10.34	Call	Bond Future	1031	1	1	1	0.00
30/07/2020	2044 On 05-November-20	11.43	Call	Bond Future	3184	3	3	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
30/07/2020	2044 On 05-November-20	9.97	Call	Bond Future	643	1	1	1	300.00
30/07/2020	2044 On 05-November-20	10.36	Call	Bond Future	1056	1	1	1	0.00
30/07/2020	2044 On 05-November-20	10.04	Call	Bond Future	706	1	1	1	525.00
30/07/2020	2044 On 05-November-20	9.34	Call	Bond Future	250	0	0	0	525.00
30/07/2020	2044 On 05-November-20	11.17	Call	Bond Future	2500	3	2	3	0.00
30/07/2020	2044 On 05-November-20	8.87	Call	Bond Future	108	0	0	0	1,815.00
30/07/2020	2044 On 05-November-20	10.02	Call	Bond Future	688	1	1	1	1,815.00
30/07/2020	2044 On 05-November-20	10.35	Call	Bond Future	1044	1	1	1	0.00
30/07/2020	2044 On 05-November-20	9.29	Call	Bond Future	230	0	0	0	300.00
30/07/2020	2044 On 05-November-20	11.06	Call	Bond Future	2238	2	2	2	0.00
30/07/2020	2044 On 05-November-20	10.04	Put	Bond Future	13120	13	13	13	0.00
30/07/2020	2044 On 05-November-20	11.17	Put	Bond Future	6509	6	7	6	1,815.00
30/07/2020	2044 On 05-November-20	11.43	Put	Bond Future	5449	5	5	5	1,815.00
30/07/2020	2044 On 05-November-20	8.87	Put	Bond Future	22881	23	23	23	0.00
30/07/2020	2044 On 05-November-20	10.36	Put	Bond Future	10945	11	11	11	0.00
30/07/2020	2044 On 05-November-20	10.35	Put	Bond Future	11010	11	11	11	0.00
30/07/2020	2044 On 05-November-20	10.02	Put	Bond Future	13264	13	13	13	0.00
30/07/2020	2044 On 05-November-20	9.34	Put	Bond Future	18635	18	19	18	0.00
30/07/2020	2044 On 05-November-20	9.29	Put	Bond Future	19066	19	19	19	0.00
30/07/2020	2044 On 05-November-20	9.96	Put	Bond Future	13699	13	14	13	0.00
30/07/2020	2044 On 05-November-20	9.72	Put	Bond Future	15516	15	16	15	0.00
30/07/2020	2044 On 05-November-20	11.06	Put	Bond Future	7005	7	7	7	525.00
30/07/2020	2044 On 05-November-20	10.34	Put	Bond Future	11075	11	11	11	0.00
30/07/2020	2044 On 05-November-20	11.38	Put	Bond Future	5641	5	6	5	300.00
30/07/2020	2044 On 05-November-20	9.97	Put	Bond Future	13626	13	14	13	0.00
30/07/2020	2044 On 04-February-21			Bond Future	12.01	75.2617	74.9445	75.2617	0.00
30/07/2020	2044 On 04-February-21	10.35	Call	Bond Future	1794	2	2	2	0.00
30/07/2020	2044 On 04-February-21	10.37	Call	Bond Future	1823	2	2	2	0.00
30/07/2020	2044 On 04-February-21	10.29	Call	Bond Future	1707	2	2	2	0.00
30/07/2020	2044 On 04-February-21	9.66	Call	Bond Future	962	1	1	1	265.00
30/07/2020	2044 On 04-February-21	10.36	Call	Bond Future	1808	2	2	2	0.00
30/07/2020	2044 On 04-February-21	10.04	Call	Bond Future	1375	1	1	1	0.00
30/07/2020	2044 On 04-February-21	10.84	Call	Bond Future	2617	3	3	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
30/07/2020	2044 On 04-February-21	10.36	Put	Bond Future	13062	13	13	13	0.00
30/07/2020	2044 On 04-February-21	10.29	Put	Bond Future	13501	13	14	13	265.00
30/07/2020	2044 On 04-February-21	9.66	Put	Bond Future	17889	18	18	18	0.00
30/07/2020	2044 On 04-February-21	10.84	Put	Bond Future	10309	10	10	10	265.00
30/07/2020	2044 On 04-February-21	10.35	Put	Bond Future	13124	13	13	13	0.00
30/07/2020	2044 On 04-February-21	10.04	Put	Bond Future	15148	15	15	15	0.00
30/07/2020	2044 On 04-February-21	10.37	Put	Bond Future	13000	13	13	13	0.00
30/07/2020	2044 On 06-May-21			Bond Future	12.24	76.1231	75.8020	76.1231	0.00
30/07/2020	2044 On 06-May-21	12.45	Call	Bond Future	6475	7	6	7	0.00
30/07/2020	2044 On 06-May-21	12.44	Call	Bond Future	6444	7	6	7	0.00
30/07/2020	2044 On 06-May-21	12.43	Call	Bond Future	6414	7	6	7	0.00
30/07/2020	2044 On 06-May-21	12.44	Put	Bond Future	5275	5	5	5	0.00
30/07/2020	2044 On 06-May-21	12.43	Put	Bond Future	5301	5	5	5	0.00
30/07/2020	2044 On 06-May-21	12.45	Put	Bond Future	5249	5	5	5	0.00
30/07/2020	2044 On 05-August-21			Bond Future	12.50	72.5558	72.2315	72.5558	0.00
30/07/2020	2044 On 05-August-21	12.60	Call	Bond Future	571	1	1	1	0.00
30/07/2020	2044 On 05-August-21	12.61	Call	Bond Future	627	1	1	1	0.00
30/07/2020	2044 On 05-August-21	12.59	Call	Bond Future	515	1	1	1	0.00
30/07/2020	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
30/07/2020	2046 On 06-August-20			Bond Future	91.83	91.8208	91.8311	91.8208	7,555.00
30/07/2020	2046 On 05-November-20			Bond Future	91.01	90.9969	91.0068	90.9969	11,960.00
30/07/2020	2046 On 04-February-21			Bond Future	92.04	92.0257	92.0353	92.0257	0.00
30/07/2020	2046 On 06-May-21			Bond Future	91.32	91.3116	91.3211	91.3116	0.00
30/07/2020	2046 On 05-August-21			Bond Future	92.32	92.3094	92.3193	92.3094	0.00
30/07/2020	2050 On 06-August-20			Bond Future	92.10	92.4227	92.0982	92.4227	10,340.00
30/07/2020	2050 On 05-November-20			Bond Future	93.04	93.3691	93.0408	93.3691	13,263.00
30/07/2020	2050 On 04-February-21			Bond Future	92.20	92.5372	92.2048	92.5372	0.00
30/07/2020	2050 On 06-May-21			Bond Future	93.28	93.6165	93.2799	93.6165	0.00
30/07/2020	2050 On 05-August-21			Bond Future	92.38	92.7156	92.3754	92.7156	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
30/07/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	AL37 On 06-August-20			Index Future	733.04	734.6670	733.0360	734.6670	0.00
30/07/2020	AL37 On 05-November-20			Index Future	740.44	742.0870	740.4350	742.0870	0.00
30/07/2020	AL37 On 04-February-21			Index Future	748.62	750.2920	748.6190	750.2920	0.00
30/07/2020	AL37 On 06-May-21			Index Future	757.17	758.8590	757.1650	758.8590	0.00
30/07/2020	AL37 On 05-August-21			Index Future	759.78	759.7800	759.7800	759.7800	0.00
30/07/2020	AL7T On 06-August-20			Index Future	804.48	807.5160	804.4750	807.5160	0.00
30/07/2020	AL7T On 05-November-20			Index Future	812.60	815.6710	812.5950	815.6710	0.00
30/07/2020	AL7T On 04-February-21			Index Future	821.58	824.6900	821.5760	824.6900	0.00
30/07/2020	AL7T On 06-May-21			Index Future	830.96	834.1070	830.9550	834.1070	0.00
30/07/2020	AL7T On 05-August-21			Index Future	829.60	829.6000	829.6000	829.6000	0.00
30/07/2020	ALBI On 06-August-20			Index Future	703.01	705.3480	703.0120	705.3480	51.00
30/07/2020	ALBI On 05-November-20			Index Future	710.11	712.4720	710.1080	712.4720	164.00
30/07/2020	ALBI On 04-February-21			Index Future	717.96	720.3500	717.9570	720.3500	0.00
30/07/2020	ALBI On 06-May-21			Index Future	726.15	728.5750	726.1530	728.5750	0.00
30/07/2020	ALBI On 05-August-21			Index Future	727.93	727.9300	727.9300	727.9300	0.00
30/07/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C035 On 28-February-35			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
30/07/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C303 On 28-February-33			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
30/07/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2020	ES33 On 06-August-20			Bond Future	11.86	74.6870	74.3909	74.6870	0.00
30/07/2020	ES33 On 05-November-20			Bond Future	12.13	71.6602	71.3608	71.6602	350.00
30/07/2020	ES33 On 04-February-21			Bond Future	12.41	72.4534	72.1503	72.4534	0.00
30/07/2020	ES33 On 06-May-21			Bond Future	12.69	69.5054	69.1986	69.5054	0.00
30/07/2020	ES33 On 05-August-21			Bond Future	13.00	70.2478	69.9378	70.2478	0.00
30/07/2020	ES42 On 06-August-20			Bond Future	12.28	74.3469	74.0478	74.3469	0.00
30/07/2020	ES42 On 05-November-20			Bond Future	12.54	70.8324	70.5299	70.8324	4,919.00
30/07/2020	ES42 On 04-February-21			Bond Future	12.80	71.6173	71.3111	71.6173	0.00
30/07/2020	ES42 On 06-May-21			Bond Future	13.07	68.1778	67.8679	68.1778	0.00
30/07/2020	ES42 On 05-August-21			Bond Future	13.36	68.9053	68.5923	68.9053	0.00
30/07/2020	GOVI On 06-August-20			GOVI	694.37	696.6690	694.3680	696.6690	38.00
30/07/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 06-August-20	728.13	Put	GOVI	337620	31	34	31	0.00
30/07/2020	GOVI On 06-August-20	728.12	Put	GOVI	337520	31	34	31	0.00
30/07/2020	GOVI On 06-August-20	728.14	Put	GOVI	337720	31	34	31	0.00
30/07/2020	GOVI On 05-November-20			GOVI	701.38	703.7050	701.3770	703.7050	1,019.00
30/07/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	GOVI On 05-November-20	737.85	Put	GOVI	364730	34	36	34	0.00
30/07/2020	GOVI On 05-November-20	737.83	Put	GOVI	364530	34	36	34	0.00
30/07/2020	GOVI On 05-November-20	737.84	Put	GOVI	364630	34	36	34	0.00
30/07/2020	GOVI On 04-February-21			GOVI	709.13	711.4860	709.1290	711.4860	0.00
30/07/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 04-February-21	750.94	Put	GOVI	418110	39	42	39	0.00
30/07/2020	GOVI On 04-February-21	750.95	Put	GOVI	418210	39	42	39	0.00
30/07/2020	GOVI On 04-February-21	750.96	Put	GOVI	418310	39	42	39	0.00
30/07/2020	GOVI On 06-May-21			GOVI	717.22	719.6100	717.2240	719.6100	0.00
30/07/2020	GOVI On 06-May-21	678.67	Call	GOVI	385540	41	39	41	0.00
30/07/2020	GOVI On 06-May-21	678.69	Call	GOVI	385340	41	39	41	0.00
30/07/2020	GOVI On 06-May-21	678.68	Call	GOVI	385440	41	39	41	0.00
30/07/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-August-21			GOVI	719.14	719.1400	719.1400	719.1400	0.00
30/07/2020	GOVI On 05-August-21	719.15	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-August-21	719.14	Call	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-August-21	719.13	Call	GOVI	100	0	0	0	0.00
30/07/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/07/2020	GOVI On 05-August-21	719.15	Put	GOVI	100	0	0	0	0.00
30/07/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/07/2020	IGOV On 06-August-20			Index Future	248.35	248.5560	248.3510	248.5560	88.00
30/07/2020	IGOV On 05-November-20			Index Future	250.92	251.1280	250.9200	251.1280	1,174.00
30/07/2020	IGOV On 04-February-21			Index Future	253.75	253.9660	253.7540	253.9660	0.00
30/07/2020	IGOV On 06-May-21			Index Future	256.71	256.9260	256.7110	256.9260	0.00
30/07/2020	IGOV On 05-August-21			Index Future	259.66	259.6600	259.6600	259.6600	0.00
30/07/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	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
30/07/2020	IS05 On 17-December-20			Interest Rate Swap	94.03	94.0400	94.0300	94.0400	0.00
30/07/2020	IS05 On 16-March-21			Interest Rate Swap	92.27	92.2800	92.2700	92.2800	0.00
30/07/2020	IS05 On 15-June-21			Interest Rate Swap	90.45	90.4600	90.4500	90.4600	0.00
30/07/2020	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4600	89.4400	89.4600	0.00
30/07/2020	IS05 On 21-December-21			Interest Rate Swap	90.72	90.7400	90.7200	90.7400	51.00
30/07/2020	IS05 On 15-March-22			Interest Rate Swap	90.17	90.1900	90.1700	90.1900	0.00
30/07/2020	IS05 On 21-June-22			Interest Rate Swap	90.32	90.3400	90.3200	90.3400	0.00
30/07/2020	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5100	93.5000	93.5100	0.00
30/07/2020	IS05 On 20-December-22			Interest Rate Swap	94.04	94.0300	94.0400	94.0300	0.00
30/07/2020	IS05 On 22-March-23			Interest Rate Swap	86.47	86.4400	86.4700	86.4400	0.00
30/07/2020	IS05 On 20-June-23			Interest Rate Swap	92.05	91.9900	92.0500	91.9900	0.00
30/07/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/07/2020	IS10 On 17-December-25			Interest Rate Swap	80.58	80.3800	80.5800	80.3800	0.00
30/07/2020	IS10 On 16-March-26			Interest Rate Swap	77.19	76.9800	77.1900	76.9800	0.00
30/07/2020	IS10 On 15-June-26			Interest Rate Swap	75.69	75.4600	75.6900	75.4600	0.00
30/07/2020	IS10 On 21-September-26			Interest Rate Swap	77.81	77.5700	77.8100	77.5700	0.00
30/07/2020	IS10 On 21-December-26			Interest Rate Swap	81.94	81.6900	81.9400	81.6900	0.00
30/07/2020	IS10 On 15-March-27			Interest Rate Swap	80.58	80.3300	80.5800	80.3300	0.00
30/07/2020	IS10 On 21-June-27			Interest Rate Swap	82.77	82.5100	82.7700	82.5100	0.00
30/07/2020	IS10 On 20-September-27			Interest Rate Swap	88.66	88.3900	88.6600	88.3900	0.00
30/07/2020	IS10 On 20-December-27			Interest Rate Swap	89.15	88.8500	89.1500	88.8500	0.00
30/07/2020	IS10 On 22-March-28			Interest Rate Swap	82.27	81.9400	82.2700	81.9400	0.00
30/07/2020	IS10 On 20-June-28			Interest Rate Swap	90.16	89.8100	90.1600	89.8100	0.00
30/07/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/07/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/07/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.66	96.3250	96.3450	96.3250	0.00
30/07/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
30/07/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.55	96.4450	96.4550	96.4450	0.00
30/07/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.54	96.4550	96.4650	96.4550	0.00
30/07/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.53	96.4650	96.4750	96.4650	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.53	96.4750	96.4750	96.4750	0.00
30/07/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.56	96.4400	96.4400	96.4400	0.00
30/07/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2600	96.2600	96.2600	0.00
30/07/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.2250	96.1850	96.2250	0.00
30/07/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9700	95.9300	95.9700	0.00
30/07/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.8850	95.8150	95.8850	0.00
30/07/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.5350	95.4950	95.5350	0.00
30/07/2020	R023 On 06-August-20			Bond Future	4.84	110.3283	110.3812	110.3283	18,784.00
30/07/2020	R023 On 06-August-20	7.26	Call	Bond Future	5788	6	6	6	0.00
30/07/2020	R023 On 06-August-20	7.27	Call	Bond Future	5811	6	6	6	0.00
30/07/2020	R023 On 06-August-20	7.28	Call	Bond Future	5834	6	6	6	0.00
30/07/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 05-November-20			Bond Future	4.93	107.5256	107.5783	107.5256	24,507.00
30/07/2020	R023 On 05-November-20	7.46	Call	Bond Future	5472	5	5	5	0.00
30/07/2020	R023 On 05-November-20	7.47	Call	Bond Future	5493	5	5	5	0.00
30/07/2020	R023 On 05-November-20	7.45	Call	Bond Future	5451	5	5	5	0.00
30/07/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 04-February-21			Bond Future	5.00	108.7151	108.7679	108.7151	0.00
30/07/2020	R023 On 04-February-21	6.32	Call	Bond Future	2703	3	3	3	0.00
30/07/2020	R023 On 04-February-21	6.34	Call	Bond Future	2737	3	3	3	0.00
30/07/2020	R023 On 04-February-21	6.33	Call	Bond Future	2720	3	3	3	0.00
30/07/2020	R023 On 04-February-21	6.33	Put	Bond Future	108	0	0	0	0.00
30/07/2020	R023 On 04-February-21	6.32	Put	Bond Future	110	0	0	0	0.00
30/07/2020	R023 On 04-February-21	6.34	Put	Bond Future	106	0	0	0	0.00
30/07/2020	R023 On 06-May-21			Bond Future	5.05	106.0482	106.1013	106.0482	0.00
30/07/2020	R023 On 06-May-21	7.56	Call	Bond Future	4309	4	4	4	0.00
30/07/2020	R023 On 06-May-21	7.58	Call	Bond Future	4342	4	4	4	0.00
30/07/2020	R023 On 06-May-21	7.57	Call	Bond Future	4325	4	4	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
30/07/2020	R023 On 06-May-21	7.57	Put	Bond Future	22	0	0	0	0.00
30/07/2020	R023 On 06-May-21	7.58	Put	Bond Future	21	0	0	0	0.00
30/07/2020	R023 On 06-May-21	7.56	Put	Bond Future	22	0	0	0	0.00
30/07/2020	R023 On 05-August-21			Bond Future	5.18	107.1817	107.2355	107.1817	0.00
30/07/2020	R023 On 05-August-21	5.31	Call	Bond Future	192	0	0	0	0.00
30/07/2020	R023 On 05-August-21	5.30	Call	Bond Future	177	0	0	0	0.00
30/07/2020	R023 On 05-August-21	5.29	Call	Bond Future	162	0	0	0	0.00
30/07/2020	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R035 On 06-August-20			Bond Future	10.93	89.5012	89.1630	89.5012	23,562.00
30/07/2020	R035 On 06-August-20	9.92	Call	Bond Future	1	0	0	0	0.00
30/07/2020	R035 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	500.00
30/07/2020	R035 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	24,761.00
30/07/2020	R035 On 06-August-20	9.67	Call	Bond Future	0	0	0	0	500.00
30/07/2020	R035 On 06-August-20	9.93	Call	Bond Future	1	0	0	0	0.00
30/07/2020	R035 On 06-August-20	10.45	Call	Bond Future	103	0	0	0	0.00
30/07/2020	R035 On 06-August-20	8.75	Call	Bond Future	0	0	0	0	3,000.00
30/07/2020	R035 On 06-August-20	9.91	Call	Bond Future	1	0	0	0	0.00
30/07/2020	R035 On 06-August-20	8.75	Put	Bond Future	15828	15	16	15	0.00
30/07/2020	R035 On 06-August-20	9.93	Put	Bond Future	6779	6	7	6	0.00
30/07/2020	R035 On 06-August-20	9.91	Put	Bond Future	6922	7	7	7	0.00
30/07/2020	R035 On 06-August-20	9.00	Put	Bond Future	13807	13	14	13	0.00
30/07/2020	R035 On 06-August-20	9.92	Put	Bond Future	6851	7	7	7	0.00
30/07/2020	R035 On 06-August-20	10.45	Put	Bond Future	3263	3	3	3	500.00
30/07/2020	R035 On 06-August-20	9.67	Put	Bond Future	8668	8	9	8	0.00
30/07/2020	R035 On 06-August-20	9.09	Put	Bond Future	13093	13	13	13	0.00
30/07/2020	R035 On 05-November-20			Bond Future	11.16	85.9234	85.5813	85.9234	97,914.00
30/07/2020	R035 On 05-November-20	10.33	Call	Bond Future	1840	2	2	2	0.00
30/07/2020	R035 On 05-November-20	10.34	Call	Bond Future	1860	2	2	2	0.00
30/07/2020	R035 On 05-November-20	10.32	Call	Bond Future	1819	2	2	2	0.00
30/07/2020	R035 On 05-November-20	10.32	Put	Bond Future	7270	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	R035 On 05-November-20	10.33	Put	Bond Future	7222	7	7	7	0.00
30/07/2020	R035 On 05-November-20	10.34	Put	Bond Future	7175	7	7	7	0.00
30/07/2020	R035 On 04-February-21			Bond Future	11.39	86.8740	86.5278	86.8740	0.00
30/07/2020	R035 On 04-February-21	10.06	Call	Bond Future	2090	2	2	2	0.00
30/07/2020	R035 On 04-February-21	10.14	Call	Bond Future	2224	2	2	2	0.00
30/07/2020	R035 On 04-February-21	10.05	Call	Bond Future	2073	2	2	2	0.00
30/07/2020	R035 On 04-February-21	11.14	Call	Bond Future	4543	5	5	5	0.00
30/07/2020	R035 On 04-February-21	10.04	Call	Bond Future	2057	2	2	2	0.00
30/07/2020	R035 On 04-February-21	10.05	Put	Bond Future	10763	11	11	11	0.00
30/07/2020	R035 On 04-February-21	11.14	Put	Bond Future	6075	6	6	6	650.00
30/07/2020	R035 On 04-February-21	10.04	Put	Bond Future	10816	11	11	11	0.00
30/07/2020	R035 On 04-February-21	10.14	Put	Bond Future	10290	10	10	10	650.00
30/07/2020	R035 On 04-February-21	10.06	Put	Bond Future	10710	10	11	10	0.00
30/07/2020	R035 On 06-May-21			Bond Future	11.62	83.3904	83.0399	83.3904	0.00
30/07/2020	R035 On 06-May-21	12.35	Call	Bond Future	7918	8	8	8	0.00
30/07/2020	R035 On 06-May-21	12.37	Call	Bond Future	7989	8	8	8	0.00
30/07/2020	R035 On 06-May-21	12.77	Call	Bond Future	9425	10	9	10	0.00
30/07/2020	R035 On 06-May-21	11.55	Call	Bond Future	5354	6	5	6	0.00
30/07/2020	R035 On 06-May-21	10.24	Call	Bond Future	2309	2	2	2	793.00
30/07/2020	R035 On 06-May-21	10.81	Call	Bond Future	3391	4	3	4	1,650.00
30/07/2020	R035 On 06-May-21	12.02	Call	Bond Future	6800	7	7	7	0.00
30/07/2020	R035 On 06-May-21	11.32	Call	Bond Future	4699	5	5	5	0.00
30/07/2020	R035 On 06-May-21	12.36	Call	Bond Future	7953	8	8	8	0.00
30/07/2020	R035 On 06-May-21	11.32	Put	Bond Future	6491	6	6	6	793.00
30/07/2020	R035 On 06-May-21	12.02	Put	Bond Future	4524	4	5	4	793.00
30/07/2020	R035 On 06-May-21	10.81	Put	Bond Future	8344	8	8	8	0.00
30/07/2020	R035 On 06-May-21	12.36	Put	Bond Future	3807	4	4	4	0.00
30/07/2020	R035 On 06-May-21	12.77	Put	Bond Future	3111	3	3	3	1,650.00
30/07/2020	R035 On 06-May-21	11.55	Put	Bond Future	5776	6	6	6	1,650.00
30/07/2020	R035 On 06-May-21	10.24	Put	Bond Future	11008	11	11	11	0.00
30/07/2020	R035 On 06-May-21	12.35	Put	Bond Future	3826	4	4	4	0.00
30/07/2020	R035 On 06-May-21	12.37	Put	Bond Future	3789	4	4	4	0.00
30/07/2020	R035 On 05-August-21			Bond Future	11.88	84.2813	83.9272	84.2813	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
30/07/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R035 On 05-August-21	5.30	Put	Bond Future	54280	54	54	54	0.00
30/07/2020	R035 On 05-August-21	5.31	Put	Bond Future	54164	54	54	54	0.00
30/07/2020	R035 On 05-August-21	5.29	Put	Bond Future	54397	54	54	54	0.00
30/07/2020	R186 On 06-August-20			Bond Future	7.61	116.1044	115.8436	116.1044	35,121.00
30/07/2020	R186 On 06-August-20	8.37	Call	Bond Future	4037	4	4	4	0.00
30/07/2020	R186 On 06-August-20	7.45	Call	Bond Future	241	0	0	0	2,500.00
30/07/2020	R186 On 06-August-20	9.00	Call	Bond Future	7231	7	7	7	900.00
30/07/2020	R186 On 06-August-20	8.00	Call	Bond Future	2152	2	2	2	900.00
30/07/2020	R186 On 06-August-20	8.25	Call	Bond Future	3418	4	3	4	0.00
30/07/2020	R186 On 06-August-20	8.38	Call	Bond Future	4088	4	4	4	0.00
30/07/2020	R186 On 06-August-20	8.36	Call	Bond Future	3985	4	4	4	0.00
30/07/2020	R186 On 06-August-20	8.36	Put	Bond Future	2	0	0	0	0.00
30/07/2020	R186 On 06-August-20	7.45	Put	Bond Future	1095	1	1	1	2,500.00
30/07/2020	R186 On 06-August-20	8.00	Put	Bond Future	51	0	0	0	15,177.00
30/07/2020	R186 On 06-August-20	8.25	Put	Bond Future	6	0	0	0	0.00
30/07/2020	R186 On 06-August-20	8.38	Put	Bond Future	2	0	0	0	0.00
30/07/2020	R186 On 06-August-20	8.37	Put	Bond Future	2	0	0	0	0.00
30/07/2020	R186 On 06-August-20	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R186 On 05-November-20			Bond Future	7.80	117.2648	117.0007	117.2648	79,685.00
30/07/2020	R186 On 05-November-20	7.00	Call	Bond Future	838	1	1	1	1,200.00
30/07/2020	R186 On 05-November-20	8.66	Call	Bond Future	5242	5	5	5	0.00
30/07/2020	R186 On 05-November-20	7.50	Call	Bond Future	1690	2	2	2	80.00
30/07/2020	R186 On 05-November-20	8.65	Call	Bond Future	5204	5	5	5	0.00
30/07/2020	R186 On 05-November-20	8.00	Call	Bond Future	2960	3	3	3	1,200.00
30/07/2020	R186 On 05-November-20	8.64	Call	Bond Future	5166	5	5	5	0.00
30/07/2020	R186 On 05-November-20	6.50	Call	Bond Future	363	0	0	0	80.00
30/07/2020	R186 On 05-November-20	7.84	Call	Bond Future	2508	3	3	3	3,500.00
30/07/2020	R186 On 05-November-20	8.34	Call	Bond Future	4065	4	4	4	3,500.00
30/07/2020	R186 On 05-November-20	9.26	Call	Bond Future	7623	8	8	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
30/07/2020	R186 On 05-November-20	8.34	Put	Bond Future	1300	1	1	1	0.00
30/07/2020	R186 On 05-November-20	7.50	Put	Bond Future	3241	3	3	3	0.00
30/07/2020	R186 On 05-November-20	6.50	Put	Bond Future	7335	7	7	7	0.00
30/07/2020	R186 On 05-November-20	7.84	Put	Bond Future	2287	2	2	2	0.00
30/07/2020	R186 On 05-November-20	9.26	Put	Bond Future	366	0	0	0	3,500.00
30/07/2020	R186 On 05-November-20	8.65	Put	Bond Future	899	1	1	1	0.00
30/07/2020	R186 On 05-November-20	8.64	Put	Bond Future	910	1	1	1	0.00
30/07/2020	R186 On 05-November-20	8.00	Put	Bond Future	1917	2	2	2	0.00
30/07/2020	R186 On 05-November-20	8.66	Put	Bond Future	888	1	1	1	0.00
30/07/2020	R186 On 05-November-20	7.00	Put	Bond Future	5060	5	5	5	0.00
30/07/2020	R186 On 04-February-21			Bond Future	7.99	113.2809	113.0134	113.2809	0.00
30/07/2020	R186 On 04-February-21	8.15	Call	Bond Future	3552	4	4	4	0.00
30/07/2020	R186 On 04-February-21	8.16	Call	Bond Future	3580	4	4	4	0.00
30/07/2020	R186 On 04-February-21	8.17	Call	Bond Future	3608	4	4	4	0.00
30/07/2020	R186 On 04-February-21	8.16	Put	Bond Future	2722	3	3	3	0.00
30/07/2020	R186 On 04-February-21	8.17	Put	Bond Future	2700	3	3	3	0.00
30/07/2020	R186 On 04-February-21	8.15	Put	Bond Future	2743	3	3	3	0.00
30/07/2020	R186 On 06-May-21			Bond Future	8.18	114.5762	114.3053	114.5762	0.00
30/07/2020	R186 On 06-May-21	10.78	Call	Bond Future	11737	12	12	12	0.00
30/07/2020	R186 On 06-May-21	10.77	Call	Bond Future	11700	12	12	12	0.00
30/07/2020	R186 On 06-May-21	10.76	Call	Bond Future	11663	12	12	12	0.00
30/07/2020	R186 On 06-May-21	10.77	Put	Bond Future	322	0	0	0	0.00
30/07/2020	R186 On 06-May-21	10.76	Put	Bond Future	326	0	0	0	0.00
30/07/2020	R186 On 06-May-21	10.78	Put	Bond Future	319	0	0	0	0.00
30/07/2020	R186 On 05-August-21			Bond Future	8.43	110.5190	110.2454	110.5190	0.00
30/07/2020	R186 On 05-August-21	8.61	Call	Bond Future	823	1	1	1	0.00
30/07/2020	R186 On 05-August-21	8.62	Call	Bond Future	868	1	1	1	0.00
30/07/2020	R186 On 05-August-21	8.63	Call	Bond Future	912	1	1	1	0.00
30/07/2020	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R197 On 06-August-20			Bond Future	305.04	305.0255	305.0435	305.0255	1,442.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	R197 On 05-November-20			Bond Future	308.17	308.1493	308.1657	308.1493	2,549.00
30/07/2020	R197 On 04-February-21			Bond Future	303.81	303.7909	303.8061	303.7909	0.00
30/07/2020	R197 On 06-May-21			Bond Future	307.35	307.3343	307.3489	307.3343	0.00
30/07/2020	R197 On 05-August-21			Bond Future	302.72	302.7033	302.7184	302.7033	0.00
30/07/2020	R202 On 06-August-20			Bond Future	205.56	205.5396	205.5625	205.5396	3,530.00
30/07/2020	R202 On 05-November-20			Bond Future	207.67	207.6445	207.6665	207.6445	8,104.00
30/07/2020	R202 On 04-February-21			Bond Future	205.85	205.8265	205.8477	205.8265	0.00
30/07/2020	R202 On 06-May-21			Bond Future	208.25	208.2269	208.2478	208.2269	0.00
30/07/2020	R202 On 05-August-21			Bond Future	206.28	206.2591	206.2806	206.2591	0.00
30/07/2020	R208 On 06-August-20			Bond Future	3.49	104.4839	104.4929	104.4839	15,169.00
30/07/2020	R208 On 06-August-20	5.56	Call	Bond Future	1299	1	1	1	0.00
30/07/2020	R208 On 06-August-20	5.57	Call	Bond Future	1306	1	1	1	0.00
30/07/2020	R208 On 06-August-20	5.55	Call	Bond Future	1293	1	1	1	0.00
30/07/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R208 On 05-November-20			Bond Future	3.11	102.1379	102.1464	102.1379	7,525.00
30/07/2020	R208 On 05-November-20	4.79	Call	Bond Future	649	1	1	1	0.00
30/07/2020	R208 On 05-November-20	4.78	Call	Bond Future	646	1	1	1	0.00
30/07/2020	R208 On 05-November-20	4.77	Call	Bond Future	642	1	1	1	0.00
30/07/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R209 On 06-August-20			Bond Future	10.79	68.6668	68.3446	68.6668	47,174.00
30/07/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R209 On 06-August-20	5.56	Put	Bond Future	41080	41	41	41	0.00
30/07/2020	R209 On 06-August-20	5.55	Put	Bond Future	41189	41	41	41	0.00
30/07/2020	R209 On 06-August-20	5.57	Put	Bond Future	40972	41	41	41	0.00
30/07/2020	R209 On 05-November-20			Bond Future	10.99	66.2140	65.8881	66.2140	25,397.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	R209 On 05-November-20	10.00	Call	Bond Future	1486	2	1	2	0.00
30/07/2020	R209 On 05-November-20	10.02	Call	Bond Future	1516	2	2	2	0.00
30/07/2020	R209 On 05-November-20	10.01	Call	Bond Future	1501	2	2	2	0.00
30/07/2020	R209 On 05-November-20	10.01	Put	Bond Future	7098	7	7	7	0.00
30/07/2020	R209 On 05-November-20	10.02	Put	Bond Future	7052	7	7	7	0.00
30/07/2020	R209 On 05-November-20	10.00	Put	Bond Future	7144	7	7	7	0.00
30/07/2020	R209 On 04-February-21			Bond Future	11.19	66.9470	66.6172	66.9470	0.00
30/07/2020	R209 On 04-February-21	10.11	Call	Bond Future	2331	2	2	2	0.00
30/07/2020	R209 On 04-February-21	10.12	Call	Bond Future	2348	2	2	2	0.00
30/07/2020	R209 On 04-February-21	10.10	Call	Bond Future	2315	2	2	2	0.00
30/07/2020	R209 On 04-February-21	10.10	Put	Bond Future	8408	8	8	8	0.00
30/07/2020	R209 On 04-February-21	10.11	Put	Bond Future	8364	8	8	8	0.00
30/07/2020	R209 On 04-February-21	10.12	Put	Bond Future	8321	8	8	8	0.00
30/07/2020	R209 On 06-May-21			Bond Future	11.39	64.5714	64.2377	64.5714	460.00
30/07/2020	R209 On 06-May-21	10.25	Call	Bond Future	2480	3	2	3	1,000.00
30/07/2020	R209 On 06-May-21	11.25	Call	Bond Future	4622	5	5	5	0.00
30/07/2020	R209 On 06-May-21	12.22	Call	Bond Future	7331	8	7	8	0.00
30/07/2020	R209 On 06-May-21	12.24	Call	Bond Future	7392	8	7	8	0.00
30/07/2020	R209 On 06-May-21	12.25	Call	Bond Future	7423	8	7	8	0.00
30/07/2020	R209 On 06-May-21	12.23	Call	Bond Future	7361	8	7	8	0.00
30/07/2020	R209 On 06-May-21	12.22	Put	Bond Future	3279	3	3	3	0.00
30/07/2020	R209 On 06-May-21	12.24	Put	Bond Future	3247	3	3	3	0.00
30/07/2020	R209 On 06-May-21	12.25	Put	Bond Future	3231	3	3	3	1,000.00
30/07/2020	R209 On 06-May-21	12.23	Put	Bond Future	3263	3	3	3	0.00
30/07/2020	R209 On 06-May-21	11.25	Put	Bond Future	5337	5	5	5	1,000.00
30/07/2020	R209 On 06-May-21	10.25	Put	Bond Future	8716	9	9	9	0.00
30/07/2020	R209 On 05-August-21			Bond Future	11.61	65.2611	64.9239	65.2611	0.00
30/07/2020	R209 On 05-August-21	11.80	Call	Bond Future	922	1	1	1	0.00
30/07/2020	R209 On 05-August-21	11.79	Call	Bond Future	873	1	1	1	0.00
30/07/2020	R209 On 05-August-21	11.81	Call	Bond Future	970	1	1	1	0.00
30/07/2020	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	R210 On 06-August-20			Bond Future	181.95	182.1727	181.9458	182.1727	1,331.00
30/07/2020	R210 On 05-November-20			Bond Future	181.13	181.3638	181.1336	181.3638	1,243.00
30/07/2020	R210 On 04-February-21			Bond Future	183.18	183.4141	183.1805	183.4141	0.00
30/07/2020	R210 On 06-May-21			Bond Future	182.61	182.8435	182.6067	182.8435	0.00
30/07/2020	R210 On 05-August-21			Bond Future	184.60	184.8420	184.6028	184.8420	0.00
30/07/2020	R212 On 06-August-20			Bond Future	165.59	165.5828	165.5897	165.5828	6,046.00
30/07/2020	R212 On 05-November-20			Bond Future	167.28	167.2785	167.2845	167.2785	6,667.00
30/07/2020	R212 On 04-February-21			Bond Future	166.88	166.8749	166.8801	166.8749	0.00
30/07/2020	R212 On 06-May-21			Bond Future	168.83	168.8210	168.8259	168.8210	0.00
30/07/2020	R212 On 05-August-21			Bond Future	168.34	168.3392	168.3443	168.3392	0.00
30/07/2020	R213 On 06-August-20			Bond Future	9.77	85.4837	85.1527	85.4837	5,216.00
30/07/2020	R213 On 06-August-20	9.29	Call	Bond Future	63	0	0	0	0.00
30/07/2020	R213 On 06-August-20	9.31	Call	Bond Future	72	0	0	0	0.00
30/07/2020	R213 On 06-August-20	9.30	Call	Bond Future	67	0	0	0	0.00
30/07/2020	R213 On 06-August-20	9.30	Put	Bond Future	2794	3	3	3	0.00
30/07/2020	R213 On 06-August-20	9.31	Put	Bond Future	2739	2	3	2	0.00
30/07/2020	R213 On 06-August-20	9.29	Put	Bond Future	2849	3	3	3	0.00
30/07/2020	R213 On 05-November-20			Bond Future	9.97	82.8106	82.4758	82.8106	15,574.00
30/07/2020	R213 On 05-November-20	9.59	Call	Bond Future	2314	2	2	2	0.00
30/07/2020	R213 On 05-November-20	9.60	Call	Bond Future	2337	2	2	2	0.00
30/07/2020	R213 On 05-November-20	9.61	Call	Bond Future	2360	3	2	3	0.00
30/07/2020	R213 On 05-November-20	9.61	Put	Bond Future	4404	4	4	4	0.00
30/07/2020	R213 On 05-November-20	9.59	Put	Bond Future	4472	4	4	4	0.00
30/07/2020	R213 On 05-November-20	9.60	Put	Bond Future	4438	4	4	4	0.00
30/07/2020	R213 On 04-February-21			Bond Future	10.18	83.7267	83.3879	83.7267	0.00
30/07/2020	R213 On 04-February-21	9.41	Call	Bond Future	2486	3	2	3	0.00
30/07/2020	R213 On 04-February-21	9.40	Call	Bond Future	2467	3	2	3	0.00
30/07/2020	R213 On 04-February-21	9.39	Call	Bond Future	2447	3	2	3	0.00
30/07/2020	R213 On 04-February-21	9.40	Put	Bond Future	6812	7	7	7	0.00
30/07/2020	R213 On 04-February-21	9.39	Put	Bond Future	6850	7	7	7	0.00
30/07/2020	R213 On 04-February-21	9.41	Put	Bond Future	6774	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	R213 On 06-May-21			Bond Future	10.39	81.1527	80.8098	81.1527	0.00
30/07/2020	R213 On 06-May-21	11.90	Call	Bond Future	9243	10	9	10	0.00
30/07/2020	R213 On 06-May-21	11.91	Call	Bond Future	9276	10	9	10	0.00
30/07/2020	R213 On 06-May-21	11.89	Call	Bond Future	9211	9	9	9	0.00
30/07/2020	R213 On 06-May-21	11.89	Put	Bond Future	1873	2	2	2	0.00
30/07/2020	R213 On 06-May-21	11.90	Put	Bond Future	1860	2	2	2	0.00
30/07/2020	R213 On 06-May-21	11.91	Put	Bond Future	1847	2	2	2	0.00
30/07/2020	R213 On 05-August-21			Bond Future	10.63	82.0200	81.6735	82.0200	0.00
30/07/2020	R213 On 05-August-21	10.86	Call	Bond Future	1166	2	1	2	0.00
30/07/2020	R213 On 05-August-21	10.85	Call	Bond Future	1116	1	1	1	0.00
30/07/2020	R213 On 05-August-21	10.84	Call	Bond Future	1067	1	1	1	0.00
30/07/2020	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R214 On 06-August-20			Bond Future	11.07	66.4177	66.1197	66.4177	11,353.00
30/07/2020	R214 On 06-August-20	9.97	Call	Bond Future	1	0	0	0	0.00
30/07/2020	R214 On 06-August-20	9.98	Call	Bond Future	1	0	0	0	0.00
30/07/2020	R214 On 06-August-20	9.99	Call	Bond Future	1	0	0	0	0.00
30/07/2020	R214 On 06-August-20	9.99	Put	Bond Future	6567	6	7	6	0.00
30/07/2020	R214 On 06-August-20	9.97	Put	Bond Future	6698	6	7	6	0.00
30/07/2020	R214 On 06-August-20	9.98	Put	Bond Future	6632	6	7	6	0.00
30/07/2020	R214 On 05-November-20			Bond Future	11.27	63.8060	63.5046	63.8060	16,115.00
30/07/2020	R214 On 05-November-20	10.25	Call	Bond Future	1507	2	2	2	0.00
30/07/2020	R214 On 05-November-20	10.26	Call	Bond Future	1522	2	2	2	0.00
30/07/2020	R214 On 05-November-20	10.24	Call	Bond Future	1492	2	1	2	0.00
30/07/2020	R214 On 05-November-20	10.24	Put	Bond Future	7527	7	8	7	0.00
30/07/2020	R214 On 05-November-20	10.25	Put	Bond Future	7480	7	7	7	0.00
30/07/2020	R214 On 05-November-20	10.26	Put	Bond Future	7432	7	7	7	0.00
30/07/2020	R214 On 04-February-21			Bond Future	11.47	64.5120	64.2069	64.5120	0.00
30/07/2020	R214 On 04-February-21	10.31	Call	Bond Future	2291	2	2	2	0.00
30/07/2020	R214 On 04-February-21	10.33	Call	Bond Future	2324	2	2	2	0.00
30/07/2020	R214 On 04-February-21	10.32	Call	Bond Future	2308	2	2	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
30/07/2020	R214 On 04-February-21	10.32	Put	Bond Future	8908	9	9	9	0.00
30/07/2020	R214 On 04-February-21	10.33	Put	Bond Future	8862	9	9	9	0.00
30/07/2020	R214 On 04-February-21	10.31	Put	Bond Future	8953	9	9	9	0.00
30/07/2020	R214 On 06-May-21			Bond Future	11.66	61.9707	61.6620	61.9707	0.00
30/07/2020	R214 On 06-May-21	12.27	Call	Bond Future	6716	7	7	7	0.00
30/07/2020	R214 On 06-May-21	12.26	Call	Bond Future	6687	7	7	7	0.00
30/07/2020	R214 On 06-May-21	12.25	Call	Bond Future	6658	7	7	7	0.00
30/07/2020	R214 On 06-May-21	12.26	Put	Bond Future	3743	4	4	4	0.00
30/07/2020	R214 On 06-May-21	12.25	Put	Bond Future	3762	4	4	4	0.00
30/07/2020	R214 On 06-May-21	12.27	Put	Bond Future	3725	4	4	4	0.00
30/07/2020	R214 On 05-August-21			Bond Future	11.88	62.6328	62.3209	62.6328	0.00
30/07/2020	R214 On 05-August-21	12.01	Call	Bond Future	622	1	1	1	0.00
30/07/2020	R214 On 05-August-21	12.02	Call	Bond Future	671	1	1	1	0.00
30/07/2020	R214 On 05-August-21	12.03	Call	Bond Future	720	1	1	1	0.00
30/07/2020	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R248 On 06-August-20			Bond Future	11.51	81.3530	81.0039	81.3530	27,395.00
30/07/2020	R248 On 06-August-20	10.18	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R248 On 06-August-20	11.85	Call	Bond Future	2458	3	2	3	0.00
30/07/2020	R248 On 06-August-20	11.15	Call	Bond Future	225	0	0	0	0.00
30/07/2020	R248 On 06-August-20	10.85	Call	Bond Future	33	0	0	0	640.00
30/07/2020	R248 On 06-August-20	9.25	Call	Bond Future	0	0	0	0	20,640.00
30/07/2020	R248 On 06-August-20	10.20	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R248 On 06-August-20	11.80	Call	Bond Future	2213	3	2	3	470.00
30/07/2020	R248 On 06-August-20	12.75	Call	Bond Future	7425	8	7	8	814.00
30/07/2020	R248 On 06-August-20	10.35	Call	Bond Future	0	0	0	0	640.00
30/07/2020	R248 On 06-August-20	9.00	Call	Bond Future	0	0	0	0	3,000.00
30/07/2020	R248 On 06-August-20	10.19	Call	Bond Future	0	0	0	0	0.00
30/07/2020	R248 On 06-August-20	12.25	Call	Bond Future	4630	5	5	5	814.00
30/07/2020	R248 On 06-August-20	11.10	Call	Bond Future	171	0	0	0	470.00
30/07/2020	R248 On 06-August-20	11.10	Put	Bond Future	2990	3	3	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
30/07/2020	R248 On 06-August-20	10.19	Put	Bond Future	9694	9	10	9	0.00
30/07/2020	R248 On 06-August-20	12.25	Put	Bond Future	48	0	0	0	0.00
30/07/2020	R248 On 06-August-20	10.20	Put	Bond Future	9613	9	10	9	0.00
30/07/2020	R248 On 06-August-20	11.80	Put	Bond Future	374	0	0	0	0.00
30/07/2020	R248 On 06-August-20	12.75	Put	Bond Future	3	0	0	0	0.00
30/07/2020	R248 On 06-August-20	11.85	Put	Bond Future	305	0	0	0	0.00
30/07/2020	R248 On 06-August-20	9.00	Put	Bond Future	20381	20	20	20	0.00
30/07/2020	R248 On 06-August-20	9.25	Put	Bond Future	17955	18	18	18	0.00
30/07/2020	R248 On 06-August-20	10.85	Put	Bond Future	4643	4	5	4	0.00
30/07/2020	R248 On 06-August-20	11.15	Put	Bond Future	2694	2	3	2	0.00
30/07/2020	R248 On 06-August-20	10.18	Put	Bond Future	9776	9	10	9	0.00
30/07/2020	R248 On 06-August-20	10.35	Put	Bond Future	8412	8	8	8	0.00
30/07/2020	R248 On 05-November-20			Bond Future	11.73	77.7567	77.4036	77.7567	91,849.00
30/07/2020	R248 On 05-November-20	11.00	Call	Bond Future	2199	2	2	2	950.00
30/07/2020	R248 On 05-November-20	10.00	Call	Bond Future	693	1	1	1	950.00
30/07/2020	R248 On 05-November-20	10.04	Call	Bond Future	732	1	1	1	0.00
30/07/2020	R248 On 05-November-20	10.03	Call	Bond Future	722	1	1	1	0.00
30/07/2020	R248 On 05-November-20	10.02	Call	Bond Future	712	1	1	1	0.00
30/07/2020	R248 On 05-November-20	10.03	Put	Bond Future	13129	13	13	13	0.00
30/07/2020	R248 On 05-November-20	10.02	Put	Bond Future	13203	13	13	13	0.00
30/07/2020	R248 On 05-November-20	10.04	Put	Bond Future	13056	13	13	13	0.00
30/07/2020	R248 On 05-November-20	10.00	Put	Bond Future	13351	13	13	13	0.00
30/07/2020	R248 On 05-November-20	11.00	Put	Bond Future	7128	7	7	7	0.00
30/07/2020	R248 On 04-February-21			Bond Future	11.95	78.6170	78.2597	78.6170	0.00
30/07/2020	R248 On 04-February-21	10.46	Call	Bond Future	2005	2	2	2	0.00
30/07/2020	R248 On 04-February-21	10.47	Call	Bond Future	2021	2	2	2	0.00
30/07/2020	R248 On 04-February-21	10.48	Call	Bond Future	2037	2	2	2	0.00
30/07/2020	R248 On 04-February-21	10.48	Put	Bond Future	12217	12	12	12	0.00
30/07/2020	R248 On 04-February-21	10.46	Put	Bond Future	12339	12	12	12	0.00
30/07/2020	R248 On 04-February-21	10.47	Put	Bond Future	12277	12	12	12	0.00
30/07/2020	R248 On 06-May-21			Bond Future	12.17	75.1022	74.7405	75.1022	0.00
30/07/2020	R248 On 06-May-21	12.34	Call	Bond Future	6361	7	6	7	0.00
30/07/2020	R248 On 06-May-21	12.36	Call	Bond Future	6423	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2020	R248 On 06-May-21	12.35	Call	Bond Future	6392	7	6	7	0.00
30/07/2020	R248 On 06-May-21	12.35	Put	Bond Future	5356	5	5	5	0.00
30/07/2020	R248 On 06-May-21	12.36	Put	Bond Future	5329	5	5	5	0.00
30/07/2020	R248 On 06-May-21	12.34	Put	Bond Future	5383	5	5	5	0.00
30/07/2020	R248 On 05-August-21			Bond Future	12.42	75.9044	75.5391	75.9044	0.00
30/07/2020	R248 On 05-August-21	12.51	Call	Bond Future	510	1	1	1	0.00
30/07/2020	R248 On 05-August-21	12.52	Call	Bond Future	567	1	1	1	0.00
30/07/2020	R248 On 05-August-21	12.50	Call	Bond Future	454	1	0	1	0.00
30/07/2020	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
30/07/2020	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00