



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/08/2020 TO: 20/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	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
20/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	2025 On 05-November-20			Bond Future	140.31	140.3381	140.3084	140.3381	3,967.00
20/08/2020	2025 On 04-February-21			Bond Future	140.30	140.3356	140.3050	140.3356	0.00
20/08/2020	2025 On 06-May-21			Bond Future	141.83	141.8584	141.8271	141.8584	0.00
20/08/2020	2025 On 05-August-21			Bond Future	141.88	141.9131	141.8814	141.9131	0.00
20/08/2020	2029 On 05-November-20			Bond Future	99.13	98.9150	99.1265	98.9150	5,004.00
20/08/2020	2029 On 04-February-21			Bond Future	100.18	99.9670	100.1803	99.9670	0.00
20/08/2020	2029 On 06-May-21			Bond Future	100.14	99.9227	100.1381	99.9227	0.00
20/08/2020	2029 On 05-August-21			Bond Future	101.25	101.0295	101.2473	101.0295	0.00
20/08/2020	2030 On 05-November-20			Bond Future	9.44	93.3644	93.4666	93.3644	102,286.00
20/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4428	4	4	4	0.00
20/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1171	1	1	1	3,000.00
20/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3082	3	3	3	0.00
20/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	492	0	0	0	1,000.00
20/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1548	2	2	2	1,000.00
20/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2392	2	2	2	0.00
20/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	968	1	1	1	3,000.00
20/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2420	2	2	2	0.00
20/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4701	5	5	5	0.00
20/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	312	0	0	0	3,000.00
20/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2448	2	2	2	0.00
20/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3212	3	3	3	0.00
20/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	510	1	1	1	14,160.00
20/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1189	1	1	1	14,160.00
20/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3941	4	4	4	0.00
20/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1994	2	2	2	3,000.00
20/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6405	6	6	6	0.00
20/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1527	2	2	2	15,414.00
20/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5976	6	6	6	0.00
20/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	688	1	1	1	15,414.00

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20/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3900	4	4	4	0.00
20/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	744	1	1	1	3,000.00
20/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6080	6	6	6	0.00
20/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4575	5	5	5	0.00
20/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2010	2	2	2	2,500.00
20/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2666	3	3	3	0.00
20/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5138	5	5	5	0.00
20/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3195	3	3	3	0.00
20/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	842	1	1	1	8,000.00
20/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2725	3	3	3	0.00
20/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	6958	7	7	7	0.00
20/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1569	2	2	2	14,160.00
20/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1233	1	1	1	1,000.00
20/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1341	1	1	1	5,000.00
20/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8402	9	8	9	0.00
20/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2695	3	3	3	0.00
20/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3863	4	4	4	0.00
20/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2105	2	2	2	3,000.00
20/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7065	7	7	7	0.00
20/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4617	5	5	5	0.00
20/08/2020	2030 On 04-February-21			Bond Future	9.65	90.3303	90.4331	90.3303	0.00
20/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	734	1	1	1	1,600.00
20/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	907	1	1	1	1,000.00
20/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2217	2	2	2	0.00
20/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2108	2	2	2	1,000.00
20/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	896	1	1	1	800.00
20/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2195	2	2	2	0.00
20/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2284	2	2	2	1,600.00
20/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2173	2	2	2	0.00
20/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1594	2	2	2	800.00
20/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5166	5	5	5	0.00
20/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2190	2	2	2	1,800.00
20/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6107	6	6	6	0.00

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20/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5104	5	5	5	0.00
20/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8417	9	8	9	0.00
20/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	4961	5	5	5	0.00
20/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	4996	5	5	5	0.00
20/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4820	5	5	5	0.00
20/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9243	9	9	9	0.00
20/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4926	5	5	5	0.00
20/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8366	8	8	8	0.00
20/08/2020	2030 On 06-May-21			Bond Future	9.87	91.2897	91.3935	91.2897	0.00
20/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6697	7	7	7	0.00
20/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2215	2	2	2	0.00
20/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10098	10	10	10	0.00
20/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	692	1	1	1	700.00
20/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4421	4	4	4	0.00
20/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4078	4	4	4	0.00
20/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10135	10	10	10	0.00
20/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2359	2	2	2	0.00
20/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10172	10	10	10	0.00
20/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1018	1	1	1	0.00
20/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	5949	6	6	6	700.00
20/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11675	12	12	12	0.00
20/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3833	4	4	4	700.00
20/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1037	1	1	1	0.00
20/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6200	6	6	6	0.00
20/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1027	1	1	1	0.00
20/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3539	4	4	4	0.00
20/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2218	2	2	2	0.00
20/08/2020	2030 On 05-August-21			Bond Future	10.12	88.2746	88.3794	88.2746	0.00
20/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5303	5	5	5	0.00
20/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5333	5	5	5	0.00
20/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5362	5	5	5	0.00
20/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3766	4	4	4	0.00
20/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3807	4	4	4	0.00

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20/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3787	4	4	4	0.00
20/08/2020	2032 On 05-November-20			Bond Future	10.33	86.8397	87.1633	86.8397	119,470.00
20/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1444	1	1	1	0.00
20/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5237	5	5	5	0.00
20/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5605	5	6	5	0.00
20/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1465	1	1	1	0.00
20/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	529	0	1	0	3,000.00
20/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1162	1	1	1	3,000.00
20/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	897	1	1	1	1,000.00
20/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	393	0	0	0	1,000.00
20/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1424	1	1	1	0.00
20/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	4992	5	5	5	0.00
20/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8262	9	8	9	0.00
20/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9276	10	9	10	0.00
20/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1291	1	1	1	1,000.00
20/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6450	7	6	7	0.00
20/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	4906	5	5	5	0.00
20/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5619	6	6	6	0.00
20/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	4949	5	5	5	0.00
20/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1425	2	1	2	3,000.00
20/08/2020	2032 On 04-February-21			Bond Future	10.56	87.7425	88.0691	87.7425	60.00
20/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	662	1	1	1	800.00
20/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1657	2	2	2	0.00
20/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1188	1	1	1	800.00
20/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1690	2	2	2	0.00
20/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4719	5	5	5	0.00
20/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1673	2	2	2	0.00
20/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7336	8	7	8	0.00
20/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7290	8	7	8	0.00
20/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	8969	9	9	9	0.00
20/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3213	3	3	3	800.00
20/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7383	8	7	8	0.00

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20/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	11781	12	12	12	0.00
20/08/2020	2032 On 06-May-21			Bond Future	10.79	84.5295	84.8593	84.5295	0.00
20/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3252	3	3	3	736.00
20/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8958	9	9	9	0.00
20/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10602	10	11	10	0.00
20/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8993	9	9	9	0.00
20/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8924	9	9	9	0.00
20/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2004	2	2	2	0.00
20/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	1974	2	2	2	0.00
20/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	1989	2	2	2	0.00
20/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1391	1	1	1	736.00
20/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	5889	6	6	6	0.00
20/08/2020	2032 On 05-August-21			Bond Future	11.04	85.4465	85.7798	85.4465	0.00
20/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5952	6	6	6	0.00
20/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5922	6	6	6	0.00
20/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5982	6	6	6	0.00
20/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4246	4	4	4	0.00
20/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4223	4	4	4	0.00
20/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4200	4	4	4	0.00
20/08/2020	2033 On 05-November-20			Bond Future	94.26	94.1274	94.2616	94.1274	10,535.00
20/08/2020	2033 On 04-February-21			Bond Future	95.26	95.1283	95.2636	95.1283	0.00
20/08/2020	2033 On 06-May-21			Bond Future	95.09	94.9559	95.0924	94.9559	0.00
20/08/2020	2033 On 05-August-21			Bond Future	96.15	96.0077	96.1457	96.0077	0.00
20/08/2020	2037 On 05-November-20			Bond Future	11.37	81.1748	81.2537	81.1748	140,432.00
20/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	708	1	1	1	0.00
20/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	687	1	1	1	0.00
20/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	697	1	1	1	0.00
20/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8627	9	9	9	0.00
20/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8507	9	9	9	0.00
20/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8567	9	9	9	0.00
20/08/2020	2037 On 04-February-21			Bond Future	11.61	77.7639	77.8432	77.7639	0.00

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20/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5586	6	6	6	300.00
20/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	685	1	1	1	72.00
20/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	12050	12	12	12	0.00
20/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2414	2	2	2	0.00
20/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1473	1	1	1	0.00
20/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1360	1	1	1	0.00
20/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5349	5	5	5	0.00
20/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1374	1	1	1	0.00
20/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1671	2	2	2	240.00
20/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1388	1	1	1	0.00
20/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9857	10	10	10	0.00
20/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3648	4	4	4	240.00
20/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8836	9	9	9	0.00
20/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	9968	10	10	10	0.00
20/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	886	1	1	1	300.00
20/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7122	7	7	7	72.00
20/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9528	10	10	10	72.00
20/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9913	10	10	10	0.00
20/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13776	14	14	14	0.00
20/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3485	4	3	4	0.00
20/08/2020	2037 On 06-May-21			Bond Future	11.85	78.5900	78.6701	78.5900	0.00
20/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6881	7	7	7	0.00
20/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	6915	7	7	7	0.00
20/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	6950	7	7	7	0.00
20/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3692	4	4	4	0.00
20/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3672	4	4	4	0.00
20/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3711	4	4	4	0.00
20/08/2020	2037 On 05-August-21			Bond Future	12.11	75.1869	75.2678	75.1869	0.00
20/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6043	6	6	6	0.00
20/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6073	6	6	6	0.00
20/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6103	6	6	6	0.00
20/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5220	5	5	5	0.00
20/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5171	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
20/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5196	5	5	5	0.00
20/08/2020	2038 On 05-November-20			Bond Future	105.23	105.2516	105.2331	105.2516	11,074.00
20/08/2020	2038 On 04-February-21			Bond Future	104.67	104.6892	104.6700	104.6892	0.00
20/08/2020	2038 On 06-May-21			Bond Future	105.81	105.8253	105.8057	105.8253	0.00
20/08/2020	2038 On 05-August-21			Bond Future	105.27	105.2915	105.2716	105.2915	0.00
20/08/2020	2040 On 05-November-20			Bond Future	11.56	82.7624	82.8452	82.7624	69,203.00
20/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	230	0	0	0	2,000.00
20/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	642	1	1	1	0.00
20/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	143	0	0	0	2,000.00
20/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	384	0	0	0	2,380.00
20/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	572	1	1	1	2,000.00
20/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	652	1	1	1	0.00
20/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1848	2	2	2	2,380.00
20/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3903	4	4	4	0.00
20/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	663	1	1	1	0.00
20/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3238	3	3	3	0.00
20/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3651	4	4	4	2,000.00
20/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9407	9	9	9	0.00
20/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15387	15	15	15	0.00
20/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11539	12	12	12	0.00
20/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9342	9	9	9	0.00
20/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3037	3	3	3	2,000.00
20/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5607	6	6	6	0.00
20/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	9937	10	10	10	0.00
20/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13558	14	14	14	0.00
20/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9473	10	9	10	0.00
20/08/2020	2040 On 04-February-21			Bond Future	11.80	79.1177	79.2010	79.1177	0.00
20/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	939	1	1	1	800.00
20/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4473	4	4	4	0.00
20/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1359	1	1	1	0.00
20/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	457	0	0	0	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
20/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	508	1	1	1	800.00
20/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1373	1	1	1	0.00
20/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1135	1	1	1	500.00
20/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	3960	4	4	4	0.00
20/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1345	1	1	1	0.00
20/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10867	11	11	11	0.00
20/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5393	5	5	5	500.00
20/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11863	12	12	12	0.00
20/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17200	17	17	17	0.00
20/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16580	17	17	17	0.00
20/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	12978	13	13	13	0.00
20/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10746	11	11	11	0.00
20/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10806	11	11	11	0.00
20/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4830	5	5	5	800.00
20/08/2020	2040 On 06-May-21			Bond Future	12.04	79.9583	80.0423	79.9583	0.00
20/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6551	7	7	7	0.00
20/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6585	7	7	7	0.00
20/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6517	6	7	6	0.00
20/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4275	4	4	4	0.00
20/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4252	4	4	4	0.00
20/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4229	4	4	4	0.00
20/08/2020	2040 On 05-August-21			Bond Future	12.30	76.3198	76.4046	76.3198	0.00
20/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6351	6	6	6	0.00
20/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6412	6	6	6	0.00
20/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6381	6	6	6	0.00
20/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5308	5	5	5	0.00
20/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5334	5	5	5	0.00
20/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5360	5	5	5	0.00
20/08/2020	2044 On 05-November-20			Bond Future	11.65	79.1883	79.2701	79.1883	49,334.00
20/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	599	1	1	1	0.00
20/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	305	0	0	0	0.00
20/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2584	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
20/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	189	0	0	0	1,815.00
20/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	619	1	1	1	0.00
20/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2729	3	3	3	0.00
20/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	311	0	0	0	300.00
20/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	609	1	1	1	0.00
20/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	355	0	0	0	525.00
20/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	81	0	0	0	525.00
20/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2019	2	2	2	0.00
20/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	24	0	0	0	1,815.00
20/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	342	0	0	0	1,815.00
20/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	72	0	0	0	300.00
20/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1752	2	2	2	0.00
20/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	11956	12	12	12	0.00
20/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5216	5	5	5	1,815.00
20/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4182	4	4	4	1,815.00
20/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	21983	22	22	22	0.00
20/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9695	10	10	10	0.00
20/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12105	12	12	12	0.00
20/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17653	18	18	18	0.00
20/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9762	10	10	10	0.00
20/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18095	18	18	18	0.00
20/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12557	13	13	13	0.00
20/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14440	15	14	15	0.00
20/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5706	6	6	6	525.00
20/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12481	13	12	13	0.00
20/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4367	4	4	4	300.00
20/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9830	10	10	10	0.00
20/08/2020	2044 On 04-February-21			Bond Future	11.88	75.6316	75.7139	75.6316	0.00
20/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1174	1	1	1	0.00
20/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1199	1	1	1	0.00
20/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1099	1	1	1	0.00
20/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	511	1	1	1	265.00
20/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1186	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
20/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	825	1	1	1	0.00
20/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1921	2	2	2	0.00
20/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11670	12	12	12	0.00
20/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12124	12	12	12	265.00
20/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16668	17	17	17	0.00
20/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8844	9	9	9	265.00
20/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11735	12	12	12	0.00
20/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13828	14	14	14	0.00
20/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11607	12	12	12	0.00
20/08/2020	2044 On 06-May-21			Bond Future	12.12	76.4352	76.5182	76.4352	0.00
20/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6364	6	6	6	0.00
20/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6330	6	6	6	0.00
20/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6297	6	6	6	0.00
20/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4445	4	4	4	0.00
20/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4469	5	4	5	0.00
20/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4421	4	4	4	0.00
20/08/2020	2044 On 05-August-21			Bond Future	12.37	72.8837	72.9676	72.8837	0.00
20/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6543	7	7	7	0.00
20/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6574	7	7	7	0.00
20/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6512	6	7	6	0.00
20/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5260	5	5	5	0.00
20/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5236	5	5	5	0.00
20/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5211	5	5	5	0.00
20/08/2020	2046 On 05-November-20			Bond Future	91.94	91.9586	91.9423	91.9586	16,197.00
20/08/2020	2046 On 04-February-21			Bond Future	92.92	92.9367	92.9200	92.9367	0.00
20/08/2020	2046 On 06-May-21			Bond Future	92.15	92.1712	92.1542	92.1712	0.00
20/08/2020	2046 On 05-August-21			Bond Future	93.17	93.1924	93.1750	93.1924	0.00
20/08/2020	2050 On 05-November-20			Bond Future	94.87	94.8047	94.8748	94.8047	14,181.00
20/08/2020	2050 On 04-February-21			Bond Future	94.01	93.9397	94.0099	93.9397	0.00
20/08/2020	2050 On 06-May-21			Bond Future	95.03	94.9591	95.0300	94.9591	0.00
20/08/2020	2050 On 05-August-21			Bond Future	94.17	94.1008	94.1723	94.1008	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
20/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	AL37 On 05-November-20			Index Future	747.67	746.3900	747.6700	746.3900	0.00
20/08/2020	AL37 On 04-February-21			Index Future	755.43	754.1440	755.4340	754.1440	0.00
20/08/2020	AL37 On 06-May-21			Index Future	763.45	762.1440	763.4460	762.1440	0.00
20/08/2020	AL37 On 05-August-21			Index Future	771.63	770.3190	771.6340	770.3190	0.00
20/08/2020	AL7T On 05-November-20			Index Future	817.29	815.6680	817.2920	815.6680	0.00
20/08/2020	AL7T On 04-February-21			Index Future	825.78	824.1420	825.7790	824.1420	0.00
20/08/2020	AL7T On 06-May-21			Index Future	834.54	832.8840	834.5370	832.8840	0.00
20/08/2020	AL7T On 05-August-21			Index Future	843.49	841.8180	843.4880	841.8180	0.00
20/08/2020	ALBI On 05-November-20			Index Future	715.07	714.0140	715.0700	714.0140	209.00
20/08/2020	ALBI On 04-February-21			Index Future	722.50	721.4320	722.4960	721.4320	0.00
20/08/2020	ALBI On 06-May-21			Index Future	730.16	729.0850	730.1590	729.0850	0.00
20/08/2020	ALBI On 05-August-21			Index Future	737.99	736.9050	737.9900	736.9050	0.00
20/08/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C040 On 06-October-15			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
20/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C333 On 15-September-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
20/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2020	ES33 On 05-November-20			Bond Future	12.02	71.8425	71.9105	71.8425	350.00
20/08/2020	ES33 On 04-February-21			Bond Future	12.31	72.5892	72.6576	72.5892	0.00
20/08/2020	ES33 On 06-May-21			Bond Future	12.59	69.5852	69.6541	69.5852	0.00
20/08/2020	ES33 On 05-August-21			Bond Future	12.89	70.3401	70.4097	70.3401	0.00
20/08/2020	ES42 On 05-November-20			Bond Future	12.42	71.0791	71.1826	71.0791	4,919.00
20/08/2020	ES42 On 04-February-21			Bond Future	12.68	71.8188	71.9230	71.8188	0.00
20/08/2020	ES42 On 06-May-21			Bond Future	12.96	68.3234	68.4286	68.3234	0.00
20/08/2020	ES42 On 05-August-21			Bond Future	13.24	69.0650	69.1713	69.0650	0.00
20/08/2020	GOVI On 05-November-20			GOVI	706.38	705.3010	706.3820	705.3010	1,014.00
20/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	314480	33	31	33	0.00
20/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	314680	33	31	33	0.00
20/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	314580	33	31	33	0.00
20/08/2020	GOVI On 04-February-21			GOVI	713.72	712.6280	713.7170	712.6280	0.00
20/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	372230	38	37	38	0.00
20/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	372330	38	37	38	0.00
20/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	372430	38	37	38	0.00
20/08/2020	GOVI On 06-May-21			GOVI	721.29	720.1870	721.2870	720.1870	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
20/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	426170	42	43	42	0.00
20/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	425970	41	43	41	0.00
20/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	426070	42	43	42	0.00
20/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 05-August-21			GOVI	729.02	727.9120	729.0230	727.9120	0.00
20/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	98730	9	10	9	0.00
20/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	98830	9	10	9	0.00
20/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	98930	9	10	9	0.00
20/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2020	IGOV On 05-November-20			Index Future	253.93	253.7390	253.9260	253.7390	1,258.00
20/08/2020	IGOV On 04-February-21			Index Future	256.63	256.4370	256.6250	256.4370	0.00
20/08/2020	IGOV On 06-May-21			Index Future	259.41	259.2190	259.4080	259.2190	0.00
20/08/2020	IGOV On 05-August-21			Index Future	262.25	262.0600	262.2510	262.0600	0.00
20/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
20/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
20/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2200	92.2200	92.2200	0.00
20/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3800	90.3700	90.3800	0.00
20/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.32	89.3500	89.3200	89.3500	0.00
20/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.60	90.6200	90.6000	90.6200	51.00
20/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.03	90.0600	90.0300	90.0600	0.00
20/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.15	90.1900	90.1500	90.1900	0.00
20/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.29	93.3400	93.2900	93.3400	0.00
20/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.80	93.8400	93.8000	93.8400	0.00
20/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.21	86.2500	86.2100	86.2500	0.00
20/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.76	91.8000	91.7600	91.8000	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
20/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.12	80.2100	80.1200	80.2100	0.00
20/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.74	76.8400	76.7400	76.8400	0.00
20/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.24	75.3500	75.2400	75.3500	0.00
20/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.39	77.5000	77.3900	77.5000	0.00
20/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.56	81.6600	81.5600	81.6600	0.00
20/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.22	80.3100	80.2200	80.3100	0.00
20/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.47	82.5400	82.4700	82.5400	0.00
20/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.41	88.4700	88.4100	88.4700	0.00
20/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.92	88.9800	88.9200	88.9800	0.00
20/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.06	82.1100	82.0600	82.1100	0.00
20/08/2020	IS10 On 20-June-28			Interest Rate Swap	89.98	90.0300	89.9800	90.0300	0.00
20/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.47	96.5350	96.5350	96.5350	0.00
20/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.46	96.5400	96.5450	96.5400	0.00
20/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.46	96.5400	96.5400	96.5400	0.00
20/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.46	96.5450	96.5450	96.5450	30,010.00
20/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.46	96.5300	96.5400	96.5300	0.00
20/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.48	96.5450	96.5200	96.5450	0.00
20/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.49	96.4950	96.5100	96.4950	0.00
20/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3350	96.3450	96.3350	0.00
20/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.75	96.2400	96.2500	96.2400	0.00
20/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0450	96.0450	96.0450	0.00
20/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.12	95.8650	95.8850	95.8650	0.00
20/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.36	95.5550	95.6450	95.5550	0.00
20/08/2020	R023 On 05-November-20			Bond Future	4.52	108.4778	108.4920	108.4778	34,248.00
20/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6385	6	6	6	0.00
20/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6406	6	6	6	0.00
20/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6364	6	6	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
20/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
20/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
20/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
20/08/2020	R023 On 04-February-21			Bond Future	4.57	109.6048	109.6185	109.6048	0.00
20/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3458	3	3	3	0.00
20/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3496	3	3	3	0.00
20/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3477	3	3	3	0.00
20/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	14	0	0	0	0.00
20/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	15	0	0	0	0.00
20/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	14	0	0	0	0.00
20/08/2020	R023 On 06-May-21			Bond Future	4.61	106.8609	106.8746	106.8609	0.00
20/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5062	5	5	5	0.00
20/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5095	5	5	5	0.00
20/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5079	5	5	5	0.00
20/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	0	0	0.00
20/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	0	0	0.00
20/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	0	0	0.00
20/08/2020	R023 On 05-August-21			Bond Future	4.66	108.0197	108.0334	108.0197	0.00
20/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1303	1	1	1	0.00
20/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1291	1	1	1	0.00
20/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1280	1	1	1	0.00
20/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	316	0	0	0	0.00
20/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	320	0	0	0	0.00
20/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	313	0	0	0	0.00
20/08/2020	R035 On 05-November-20			Bond Future	11.08	85.9008	86.0784	85.9008	108,657.00
20/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1315	1	1	1	0.00
20/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1334	1	1	1	0.00
20/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1296	1	1	1	0.00
20/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6249	6	6	6	0.00
20/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6200	6	6	6	0.00
20/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6152	6	6	6	0.00
20/08/2020	R035 On 04-February-21			Bond Future	11.32	86.7932	86.9722	86.7932	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
20/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1520	1	2	1	0.00
20/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1401	1	1	1	0.00
20/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1386	1	1	1	0.00
20/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3842	4	4	4	0.00
20/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1372	1	1	1	0.00
20/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9631	10	10	10	0.00
20/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9687	10	10	10	0.00
20/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9141	9	9	9	650.00
20/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	4930	5	5	5	650.00
20/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9576	10	10	10	0.00
20/08/2020	R035 On 06-May-21			Bond Future	11.56	83.2402	83.4210	83.2402	0.00
20/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7676	8	8	8	0.00
20/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4968	5	5	5	0.00
20/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9156	9	9	9	0.00
20/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7751	8	8	8	0.00
20/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1853	2	2	2	793.00
20/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7714	8	8	8	0.00
20/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2971	3	3	3	1,650.00
20/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4298	4	4	4	0.00
20/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6490	6	6	6	0.00
20/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3833	4	4	4	793.00
20/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5709	6	6	6	793.00
20/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7543	8	8	8	0.00
20/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3186	3	3	3	0.00
20/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5009	5	5	5	1,650.00
20/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2461	3	2	3	1,650.00
20/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3203	3	3	3	0.00
20/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10170	10	10	10	0.00
20/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3169	3	3	3	0.00
20/08/2020	R035 On 05-August-21			Bond Future	11.81	84.1431	84.3258	84.1431	0.00
20/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	0	0	0.00
20/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	4	0	0	0	0.00
20/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	0	0	0.00

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20/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	53885	54	54	54	0.00
20/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53768	54	54	54	0.00
20/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54002	54	54	54	0.00
20/08/2020	R186 On 05-November-20			Bond Future	7.58	117.9324	118.1357	117.9324	90,938.00
20/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5840	6	6	6	0.00
20/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	739	1	1	1	1,200.00
20/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5798	6	6	6	0.00
20/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1711	2	2	2	80.00
20/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3229	3	3	3	1,200.00
20/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5756	6	6	6	0.00
20/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4520	4	5	4	3,500.00
20/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8485	8	8	8	0.00
20/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	251	0	0	0	80.00
20/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2686	3	3	3	3,500.00
20/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	620	1	1	1	0.00
20/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6087	6	6	6	0.00
20/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2128	2	2	2	0.00
20/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1330	1	1	1	0.00
20/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	93	0	0	0	3,500.00
20/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	358	0	0	0	0.00
20/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1051	1	1	1	0.00
20/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	365	0	0	0	0.00
20/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	351	0	0	0	0.00
20/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3827	4	4	4	0.00
20/08/2020	R186 On 04-February-21			Bond Future	7.77	113.8786	114.0835	113.8786	50.00
20/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3626	4	4	4	0.00
20/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3657	4	4	4	0.00
20/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3170	3	3	3	0.00
20/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3689	4	4	4	0.00
20/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1729	2	2	2	0.00
20/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1712	2	2	2	0.00
20/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2028	2	2	2	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1747	2	2	2	0.00
20/08/2020	R186 On 06-May-21			Bond Future	7.98	115.0877	115.2946	115.0877	0.00
20/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12559	12	13	12	0.00
20/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12520	12	13	12	0.00
20/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12481	12	12	12	0.00
20/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	153	0	0	0	0.00
20/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	155	0	0	0	0.00
20/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	151	0	0	0	0.00
20/08/2020	R186 On 05-August-21			Bond Future	8.20	111.0547	111.2637	111.0547	0.00
20/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4353	4	4	4	0.00
20/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4380	4	4	4	0.00
20/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4408	4	4	4	0.00
20/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2478	3	2	3	0.00
20/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2511	3	3	3	0.00
20/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2494	3	2	3	0.00
20/08/2020	R197 On 05-November-20			Bond Future	307.75	307.6348	307.7483	307.6348	2,902.00
20/08/2020	R197 On 04-February-21			Bond Future	303.24	303.1240	303.2374	303.1240	0.00
20/08/2020	R197 On 06-May-21			Bond Future	306.53	306.4137	306.5277	306.4137	0.00
20/08/2020	R197 On 05-August-21			Bond Future	301.99	301.8764	301.9915	301.8764	0.00
20/08/2020	R202 On 05-November-20			Bond Future	211.76	211.1449	211.7574	211.1449	8,104.00
20/08/2020	R202 On 04-February-21			Bond Future	209.87	209.2567	209.8746	209.2567	0.00
20/08/2020	R202 On 06-May-21			Bond Future	212.15	211.5274	212.1518	211.5274	0.00
20/08/2020	R202 On 05-August-21			Bond Future	210.29	209.6578	210.2887	209.6578	0.00
20/08/2020	R208 On 05-November-20			Bond Future	3.39	102.0533	102.0373	102.0533	7,525.00
20/08/2020	R208 On 05-November-20	4.79	Call	Bond Future	540	1	1	1	0.00
20/08/2020	R208 On 05-November-20	4.78	Call	Bond Future	537	1	1	1	0.00
20/08/2020	R208 On 05-November-20	4.77	Call	Bond Future	533	1	1	1	0.00
20/08/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
20/08/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
20/08/2020	R208 On 05-November-20	4.79	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
20/08/2020	R209 On 05-November-20			Bond Future	10.97	65.9349	66.0034	65.9349	26,167.00
20/08/2020	R209 On 05-November-20	10.00	Call	Bond Future	885	1	1	1	0.00
20/08/2020	R209 On 05-November-20	10.02	Call	Bond Future	911	1	1	1	0.00
20/08/2020	R209 On 05-November-20	10.01	Call	Bond Future	898	1	1	1	0.00
20/08/2020	R209 On 05-November-20	10.01	Put	Bond Future	6379	6	6	6	0.00
20/08/2020	R209 On 05-November-20	10.02	Put	Bond Future	6332	6	6	6	0.00
20/08/2020	R209 On 05-November-20	10.00	Put	Bond Future	6427	6	6	6	0.00
20/08/2020	R209 On 04-February-21			Bond Future	11.17	66.6204	66.6893	66.6204	0.00
20/08/2020	R209 On 04-February-21	10.11	Call	Bond Future	1542	2	2	2	0.00
20/08/2020	R209 On 04-February-21	10.12	Call	Bond Future	1556	2	2	2	0.00
20/08/2020	R209 On 04-February-21	10.10	Call	Bond Future	1527	2	2	2	0.00
20/08/2020	R209 On 04-February-21	10.10	Put	Bond Future	7548	8	8	8	0.00
20/08/2020	R209 On 04-February-21	10.11	Put	Bond Future	7503	8	8	8	0.00
20/08/2020	R209 On 04-February-21	10.12	Put	Bond Future	7458	8	7	8	0.00
20/08/2020	R209 On 06-May-21			Bond Future	11.38	64.1879	64.2573	64.1879	1,420.00
20/08/2020	R209 On 06-May-21	10.25	Call	Bond Future	1969	2	2	2	3,000.00
20/08/2020	R209 On 06-May-21	11.25	Call	Bond Future	4043	4	4	4	0.00
20/08/2020	R209 On 06-May-21	12.22	Call	Bond Future	6808	7	7	7	0.00
20/08/2020	R209 On 06-May-21	12.24	Call	Bond Future	6872	7	7	7	0.00
20/08/2020	R209 On 06-May-21	12.25	Call	Bond Future	6903	7	7	7	0.00
20/08/2020	R209 On 06-May-21	12.23	Call	Bond Future	6840	7	7	7	0.00
20/08/2020	R209 On 06-May-21	12.22	Put	Bond Future	2736	3	3	3	0.00
20/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2707	3	3	3	0.00
20/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2692	3	3	3	3,000.00
20/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2722	3	3	3	0.00
20/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8185	8	8	8	0.00
20/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4739	5	5	5	3,000.00
20/08/2020	R209 On 05-August-21			Bond Future	11.61	64.8843	64.9544	64.8843	0.00
20/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5507	5	6	5	0.00
20/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5480	5	5	5	0.00
20/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5534	6	6	6	0.00
20/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4576	5	5	5	0.00
20/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4554	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
20/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4533	5	5	5	0.00
20/08/2020	R210 On 05-November-20			Bond Future	184.13	183.9185	184.1321	183.9185	2,243.00
20/08/2020	R210 On 04-February-21			Bond Future	186.09	185.8746	186.0897	185.8746	0.00
20/08/2020	R210 On 06-May-21			Bond Future	185.42	185.2022	185.4193	185.2022	0.00
20/08/2020	R210 On 05-August-21			Bond Future	187.47	187.2539	187.4732	187.2539	0.00
20/08/2020	R212 On 05-November-20			Bond Future	166.90	166.9392	166.8973	166.9392	6,967.00
20/08/2020	R212 On 04-February-21			Bond Future	166.39	166.4367	166.3936	166.4367	0.00
20/08/2020	R212 On 06-May-21			Bond Future	168.20	168.2428	168.1990	168.2428	0.00
20/08/2020	R212 On 05-August-21			Bond Future	167.75	167.7956	167.7512	167.7956	0.00
20/08/2020	R213 On 05-November-20			Bond Future	9.89	82.7829	82.9395	82.7829	16,316.00
20/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1854	2	2	2	0.00
20/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1901	2	2	2	0.00
20/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1877	2	2	2	0.00
20/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3548	4	4	4	0.00
20/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3480	4	3	4	0.00
20/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3514	4	4	4	0.00
20/08/2020	R213 On 04-February-21			Bond Future	10.11	83.6430	83.8008	83.6430	0.00
20/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1882	2	2	2	0.00
20/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1863	2	2	2	0.00
20/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1845	2	2	2	0.00
20/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5796	6	6	6	0.00
20/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5835	6	6	6	0.00
20/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5758	6	6	6	0.00
20/08/2020	R213 On 06-May-21			Bond Future	10.32	81.0017	81.1610	81.0017	0.00
20/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9148	9	9	9	0.00
20/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9182	9	9	9	0.00
20/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	9113	9	9	9	0.00
20/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1424	1	1	1	0.00
20/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1413	1	1	1	0.00
20/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1401	1	1	1	0.00
20/08/2020	R213 On 05-August-21			Bond Future	10.55	81.8801	82.0412	81.8801	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
20/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5466	5	5	5	0.00
20/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5437	5	5	5	0.00
20/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5408	5	5	5	0.00
20/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	3952	4	4	4	0.00
20/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	3973	4	4	4	0.00
20/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	3932	4	4	4	0.00
20/08/2020	R214 On 05-November-20			Bond Future	11.22	63.6943	63.7911	63.6943	15,786.00
20/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	932	1	1	1	0.00
20/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	946	1	1	1	0.00
20/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	920	1	1	1	0.00
20/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6669	7	7	7	0.00
20/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6618	7	7	7	0.00
20/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6569	7	7	7	0.00
20/08/2020	R214 On 04-February-21			Bond Future	11.42	64.3560	64.4535	64.3560	0.00
20/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1541	2	2	2	0.00
20/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1571	2	2	2	0.00
20/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1556	2	2	2	0.00
20/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7909	8	8	8	0.00
20/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7862	8	8	8	0.00
20/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	7957	8	8	8	0.00
20/08/2020	R214 On 06-May-21			Bond Future	11.63	61.7622	61.8606	61.7622	0.00
20/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6343	6	6	6	0.00
20/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6313	6	6	6	0.00
20/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6282	6	6	6	0.00
20/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3170	3	3	3	0.00
20/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3187	3	3	3	0.00
20/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3154	3	3	3	0.00
20/08/2020	R214 On 05-August-21			Bond Future	11.84	62.4321	62.5316	62.4321	0.00
20/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5571	6	6	6	0.00
20/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5598	6	6	6	0.00
20/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5625	6	6	6	0.00
20/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4716	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
20/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4694	5	5	5	0.00
20/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4737	5	5	5	0.00
20/08/2020	R248 On 05-November-20			Bond Future	11.64	77.8569	78.0061	77.8569	110,599.00
20/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	353	0	0	0	0.00
20/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	327	0	0	0	950.00
20/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1647	2	2	2	950.00
20/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	346	0	0	0	0.00
20/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	340	0	0	0	0.00
20/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12151	12	12	12	0.00
20/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12228	12	12	12	0.00
20/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12382	13	12	13	0.00
20/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12074	12	12	12	0.00
20/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	5974	6	6	6	0.00
20/08/2020	R248 On 04-February-21			Bond Future	11.86	78.6657	78.8161	78.6657	0.00
20/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3609	4	4	4	2,590.00
20/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1321	1	1	1	0.00
20/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1778	2	2	2	2,590.00
20/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1335	1	1	1	0.00
20/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1350	1	1	1	0.00
20/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	10972	11	11	11	0.00
20/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11099	11	11	11	0.00
20/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11036	11	11	11	0.00
20/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	5945	6	6	6	0.00
20/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9357	9	9	9	0.00
20/08/2020	R248 On 06-May-21			Bond Future	12.09	75.0896	75.2415	75.0896	0.00
20/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6108	6	6	6	0.00
20/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6175	6	6	6	0.00
20/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6141	6	6	6	0.00
20/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4605	5	5	5	0.00
20/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4580	5	5	5	0.00
20/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4630	5	5	5	0.00
20/08/2020	R248 On 05-August-21			Bond Future	12.33	75.9041	76.0576	75.9041	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6390	6	6	6	0.00
20/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6421	6	6	6	0.00
20/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6359	6	6	6	0.00
20/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5336	5	5	5	0.00
20/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5387	5	5	5	0.00
20/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5361	5	5	5	0.00