



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 MONTHLY STATISTICS REPORT

For May 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	2025 On 06-August-20			Bond Future	136.78	136.8001	136.7792	136.8001	5,204.00
15/05/2020	2025 On 05-November-20			Bond Future	138.50	138.5267	138.5049	138.5267	0.00
15/05/2020	2025 On 04-February-21			Bond Future	138.75	138.7675	138.7453	138.7675	0.00
15/05/2020	2025 On 06-May-21			Bond Future	140.56	140.5823	140.5597	140.5823	0.00
15/05/2020	2029 On 06-August-20			Bond Future	98.62	98.5932	98.6224	98.5932	4,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	2029 On 05-November-20			Bond Future	98.73	98.7004	98.7296	98.7004	0.00
15/05/2020	2029 On 04-February-21			Bond Future	99.99	99.9573	99.9868	99.9573	0.00
15/05/2020	2029 On 06-May-21			Bond Future	100.14	100.1132	100.1430	100.1132	0.00
15/05/2020	2030 On 06-August-20			Bond Future	9.76	89.1750	9.7598	89.1750	109,612.00
15/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	1188	1	1188	1	0.00
15/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	4967	5	4967	5	0.00
15/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	830	1	830	1	800.00
15/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	352	0	352	0	800.00
15/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	1119	1	1119	1	450.00
15/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	1224	1	1224	1	0.00
15/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	8390	8	8390	8	0.00
15/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	3513	3	3513	3	470.00
15/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	6120	6	6120	6	470.00
15/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	1859	2	1859	2	0.00
15/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	6317	6	6317	6	0.00
15/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	3684	3	3684	3	0.00
15/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	2720	3	2720	3	450.00
15/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	1206	1	1206	1	0.00
15/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	9345	9	9345	9	0.00
15/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	4253	4	4253	4	650.00
15/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	6798	7	6798	7	0.00
15/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	452	0	452	0	323.00
15/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	1393	1	1393	1	323.00
15/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	7961	8	7961	8	0.00
15/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	803	1	803	1	650.00
15/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	944	1	944	1	0.00
15/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	4632	5	4632	5	0.00
15/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	331	0	331	0	650.00
15/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	5040	5	5040	5	0.00
15/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	3807	4	3807	4	800.00
15/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	4998	5	4998	5	0.00
15/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	465	1	465	1	0.00
15/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	1755	2	1755	2	0.00
15/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	2168	2	2168	2	0.00

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15/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	2775	3	2775	3	0.00
15/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	2063	2	2063	2	0.00
15/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	1442	2	1442	2	5,000.00
15/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	8746	9	8746	9	0.00
15/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	6112	6	6112	6	0.00
15/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	1008	1	1008	1	0.00
15/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	5252	6	5252	6	0.00
15/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	5082	5	5082	5	0.00
15/05/2020	2030 On 05-November-20			Bond Future	9.94	90.2801	9.9409	90.2801	0.00
15/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	1433	1	1433	1	3,000.00
15/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	2958	3	2958	3	0.00
15/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	1746	2	1746	2	1,000.00
15/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	824	1	824	1	1,000.00
15/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	1260	1	1260	1	3,000.00
15/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	2424	2	2424	2	0.00
15/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	4184	4	4184	4	0.00
15/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	620	1	620	1	3,000.00
15/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	2446	2	2446	2	0.00
15/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	1449	1	1449	1	14,160.00
15/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	3607	3	3607	3	0.00
15/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	2107	2	2107	2	3,000.00
15/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	5518	5	5518	5	0.00
15/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	843	1	843	1	14,160.00
15/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1019	1	1019	1	15,947.00
15/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	1728	2	1728	2	15,947.00
15/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	5178	5	5178	5	0.00
15/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	2468	2	2468	2	0.00
15/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	5504	6	5504	6	0.00
15/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	6919	7	6919	7	0.00
15/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	7653	8	7653	8	0.00
15/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	2675	3	2675	3	3,000.00
15/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	9230	10	9230	10	0.00
15/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	5575	6	5575	6	0.00
15/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	8248	9	8248	9	0.00

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15/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	6126	6	6126	6	0.00
15/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	10109	10	10109	10	0.00
15/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	4053	4	4053	4	14,160.00
15/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	2863	3	2863	3	15,947.00
15/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	3533	4	3533	4	1,000.00
15/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	5539	6	5539	6	0.00
15/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	11528	12	11528	12	0.00
15/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	6878	7	6878	7	0.00
15/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	4799	5	4799	5	3,000.00
15/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	10215	11	10215	11	0.00
15/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	7698	8	7698	8	0.00
15/05/2020	2030 On 04-February-21			Bond Future	10.14	87.4036	10.1399	87.4036	0.00
15/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	1072	1	1072	1	1,000.00
15/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	2202	2	2202	2	0.00
15/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	2110	2	2110	2	1,000.00
15/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	1062	1	1062	1	800.00
15/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	2183	2	2183	2	0.00
15/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	2165	2	2165	2	0.00
15/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	1674	2	1674	2	800.00
15/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	4634	4	4634	4	0.00
15/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	4314	4	4314	4	1,800.00
15/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	8844	9	8844	9	0.00
15/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	7763	8	7763	8	0.00
15/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	11239	12	11239	12	0.00
15/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	7606	8	7606	8	0.00
15/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	7645	8	7645	8	0.00
15/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	7567	8	7567	8	0.00
15/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	11188	11	11188	11	0.00
15/05/2020	2030 On 06-May-21			Bond Future	10.35	88.5274	10.3480	88.5274	0.00
15/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	6348	6	6348	6	0.00
15/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	2491	2	2491	2	700.00
15/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	9188	9	9188	9	0.00
15/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	9219	9	9219	9	0.00
15/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	4402	4	4402	4	0.00

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15/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	9250	9	9250	9	0.00
15/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	2584	3	2584	3	0.00
15/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	8964	9	8964	9	0.00
15/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	2615	3	2615	3	0.00
15/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	2600	3	2600	3	0.00
15/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	6009	6	6009	6	700.00
15/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	4357	5	4357	5	700.00
15/05/2020	2032 On 06-August-20			Bond Future	10.57	87.7371	10.5672	87.7371	99,302.00
15/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	1384	1	1384	1	0.00
15/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	666	1	666	1	0.00
15/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	677	1	677	1	0.00
15/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	201	0	201	0	800.00
15/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	508	1	508	1	800.00
15/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	688	1	688	1	0.00
15/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	7509	7	7509	7	0.00
15/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	7618	8	7618	8	0.00
15/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	11630	12	11630	12	0.00
15/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	8518	8	8518	8	0.00
15/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	7563	8	7563	8	0.00
15/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	5382	5	5382	5	800.00
15/05/2020	2032 On 05-November-20			Bond Future	10.77	84.6755	10.7651	84.6755	0.00
15/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	1854	2	1854	2	0.00
15/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	5035	5	5035	5	0.00
15/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	5337	5	5337	5	0.00
15/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	907	1	907	1	3,000.00
15/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	1586	2	1586	2	3,000.00
15/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	1316	1	1316	1	1,000.00
15/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	1872	2	1872	2	0.00
15/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	748	1	748	1	1,000.00
15/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	1835	2	1835	2	0.00
15/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	7940	8	7940	8	0.00
15/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	11177	11	11177	11	0.00
15/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	12168	12	12168	12	0.00
15/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	3559	4	3559	4	1,000.00

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15/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	7851	8	7851	8	0.00
15/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	9406	9	9406	9	0.00
15/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	8580	9	8580	9	0.00
15/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	7895	8	7895	8	0.00
15/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	3759	4	3759	4	3,000.00
15/05/2020	2032 On 04-February-21			Bond Future	10.98	85.7341	10.9768	85.7341	0.00
15/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	843	1	843	1	800.00
15/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	1785	2	1785	2	0.00
15/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	1345	1	1345	1	800.00
15/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	1818	2	1818	2	0.00
15/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	4471	5	4471	5	0.00
15/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	1801	2	1801	2	0.00
15/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	9849	10	9849	10	0.00
15/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	9803	10	9803	10	0.00
15/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	11511	11	11511	11	0.00
15/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	5350	5	5350	5	800.00
15/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	9896	10	9896	10	0.00
15/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	14346	14	14346	14	0.00
15/05/2020	2032 On 06-May-21			Bond Future	11.19	82.6873	11.1943	82.6873	0.00
15/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	8495	9	8495	9	0.00
15/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	8524	9	8524	9	0.00
15/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	8465	9	8465	9	0.00
15/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	3768	4	3768	4	0.00
15/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	3747	4	3747	4	0.00
15/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	3727	4	3727	4	0.00
15/05/2020	2033 On 06-August-20			Bond Future	95.50	95.4703	95.4990	95.4703	11,410.00
15/05/2020	2033 On 05-November-20			Bond Future	95.49	95.4625	95.4912	95.4625	0.00
15/05/2020	2033 On 04-February-21			Bond Future	96.71	96.6782	96.7072	96.6782	0.00
15/05/2020	2033 On 06-May-21			Bond Future	96.74	96.7130	96.7423	96.7130	0.00
15/05/2020	2037 On 06-August-20			Bond Future	11.51	78.8532	11.5088	78.8532	87,963.00
15/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	323	0	323	0	0.00
15/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	317	0	317	0	0.00
15/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	329	0	329	0	0.00
15/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	11355	11	11355	11	0.00

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15/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	11287	11	11287	11	0.00
15/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	11219	11	11219	11	0.00
15/05/2020	2037 On 05-November-20			Bond Future	11.71	79.8306	11.7105	79.8306	0.00
15/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	1232	1	1232	1	0.00
15/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	1208	1	1208	1	0.00
15/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	1220	1	1220	1	0.00
15/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	11164	11	11164	11	0.00
15/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	11047	11	11047	11	0.00
15/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	11106	11	11106	11	0.00
15/05/2020	2037 On 04-February-21			Bond Future	11.93	76.5733	11.9296	76.5733	0.00
15/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	5489	6	5489	6	300.00
15/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	930	1	930	1	72.00
15/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	11178	12	11178	12	0.00
15/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	2614	3	2614	3	0.00
15/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	1724	2	1724	2	0.00
15/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	1615	2	1615	2	0.00
15/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	5276	6	5276	6	0.00
15/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	1629	2	1629	2	0.00
15/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	1913	2	1913	2	240.00
15/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	1642	2	1642	2	0.00
15/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	11982	12	11982	12	0.00
15/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	5445	5	5445	5	240.00
15/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	10948	11	10948	11	0.00
15/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	12094	12	12094	12	0.00
15/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1884	2	1884	2	300.00
15/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	9194	9	9194	9	72.00
15/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	11649	11	11649	11	72.00
15/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	12038	12	12038	12	0.00
15/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	15892	15	15892	15	0.00
15/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	5258	5	5258	5	0.00
15/05/2020	2037 On 06-May-21			Bond Future	12.16	77.5580	12.1551	77.5580	0.00
15/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	7194	8	7194	8	0.00
15/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	7225	8	7225	8	0.00
15/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	7257	8	7257	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
15/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	5722	5	5722	5	0.00
15/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	5700	5	5700	5	0.00
15/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	5744	6	5744	6	0.00
15/05/2020	2038 On 06-August-20			Bond Future	106.43	106.5393	106.4256	106.5393	11,161.00
15/05/2020	2038 On 05-November-20			Bond Future	107.77	107.8841	107.7685	107.8841	0.00
15/05/2020	2038 On 04-February-21			Bond Future	107.43	107.5444	107.4271	107.5444	0.00
15/05/2020	2038 On 06-May-21			Bond Future	108.83	108.9510	108.8322	108.9510	0.00
15/05/2020	2040 On 06-August-20			Bond Future	11.69	80.6493	11.6889	80.6493	52,317.00
15/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	272	0	272	0	0.00
15/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	277	0	277	0	0.00
15/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	283	0	283	0	0.00
15/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	1253	2	1253	2	0.00
15/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	2182	3	2182	3	0.00
15/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	103	0	103	0	800.00
15/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	300	0	300	0	800.00
15/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	1139	1	1139	1	0.00
15/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	11729	11	11729	11	0.00
15/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	15598	15	15598	15	0.00
15/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	7180	7	7180	7	800.00
15/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	12021	11	12021	11	0.00
15/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	6867	6	6867	6	12,538.00
15/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	4975	4	4975	4	517.00
15/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	12095	11	12095	11	0.00
15/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	11948	11	11948	11	0.00
15/05/2020	2040 On 05-November-20			Bond Future	11.89	81.6489	11.8909	81.6489	0.00
15/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	570	1	570	1	2,000.00
15/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	1034	1	1034	1	2,000.00
15/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	421	1	421	1	2,000.00
15/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	795	1	795	1	2,230.00
15/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	1130	1	1130	1	0.00
15/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	2462	3	2462	3	2,230.00
15/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	4337	5	4337	5	0.00
15/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	1145	1	1145	1	0.00
15/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	3732	4	3732	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
15/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	1160	1	1160	1	0.00
15/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	6199	6	6199	6	2,000.00
15/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	11955	11	11955	11	0.00
15/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	11894	11	11894	11	0.00
15/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	17720	17	17720	17	0.00
15/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	14004	13	14004	13	0.00
15/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	5527	5	5527	5	2,000.00
15/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	8276	8	8276	8	0.00
15/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	12454	12	12454	12	0.00
15/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	12016	11	12016	11	0.00
15/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	15953	15	15953	15	0.00
15/05/2020	2040 On 04-February-21			Bond Future	12.11	78.1640	12.1101	78.1640	0.00
15/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	1133	1	1133	1	800.00
15/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	4477	5	4477	5	0.00
15/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	1543	2	1543	2	0.00
15/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	626	1	626	1	500.00
15/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	683	1	683	1	800.00
15/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	1556	2	1556	2	0.00
15/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	1327	2	1327	2	500.00
15/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	4013	4	4013	4	0.00
15/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	1530	2	1530	2	0.00
15/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	12958	12	12958	12	0.00
15/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	7353	7	7353	7	500.00
15/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	13961	13	13961	13	0.00
15/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	19276	19	19276	19	0.00
15/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	18662	18	18662	18	0.00
15/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	15078	14	15078	14	0.00
15/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	12836	12	12836	12	0.00
15/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	12897	12	12897	12	0.00
15/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	6740	6	6740	6	800.00
15/05/2020	2040 On 06-May-21			Bond Future	12.34	79.1693	12.3354	79.1693	0.00
15/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	6828	7	6828	7	0.00
15/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	6859	7	6859	7	0.00
15/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	6796	7	6796	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
15/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	6308	6	6308	6	0.00
15/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	6283	6	6283	6	0.00
15/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	6257	6	6257	6	0.00
15/05/2020	2044 On 06-August-20			Bond Future	11.72	77.5514	11.7226	77.5514	79,377.00
15/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	177	0	177	0	0.00
15/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	54	0	54	0	602.00
15/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	20	0	20	0	140.00
15/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	113	0	113	0	140.00
15/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	185	0	185	0	0.00
15/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	228	0	228	0	602.00
15/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	1357	2	1357	2	0.00
15/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	181	0	181	0	0.00
15/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	1701	2	1701	2	0.00
15/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	21109	20	21109	20	0.00
15/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	15331	14	15331	14	0.00
15/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	13546	13	13546	13	0.00
15/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	13625	13	13625	13	0.00
15/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	6661	6	6661	6	140.00
15/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	5885	5	5885	5	602.00
15/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	12766	12	12766	12	0.00
15/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	13704	13	13704	13	0.00
15/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	17907	17	17907	17	0.00
15/05/2020	2044 On 05-November-20			Bond Future	11.92	78.5127	11.9179	78.5127	0.00
15/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	531	1	531	1	1,815.00
15/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	721	1	721	1	0.00
15/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	3343	4	3343	4	0.00
15/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	1147	1	1147	1	0.00
15/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	1177	1	1177	1	0.00
15/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	3478	4	3478	4	0.00
15/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	730	1	730	1	568.00
15/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	776	1	776	1	1,815.00
15/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	1162	1	1162	1	0.00
15/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	795	1	795	1	525.00
15/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	312	0	312	0	525.00

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15/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	2807	3	2807	3	0.00
15/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	148	0	148	0	1,815.00
15/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	2547	3	2547	3	0.00
15/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	289	0	289	0	568.00
15/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	11903	11	11903	11	0.00
15/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	14046	13	14046	13	0.00
15/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	7654	7	7654	7	1,815.00
15/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	6580	6	6580	6	1,815.00
15/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	23757	23	23757	23	0.00
15/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	14189	13	14189	13	0.00
15/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	19533	19	19533	19	0.00
15/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	11965	11	11965	11	0.00
15/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	19963	19	19963	19	0.00
15/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	14623	14	14623	14	0.00
15/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	16432	16	16432	16	0.00
15/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	8151	8	8151	8	525.00
15/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	12027	11	12027	11	0.00
15/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	6776	6	6776	6	568.00
15/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	14550	14	14550	14	0.00
15/05/2020	2044 On 04-February-21			Bond Future	12.13	75.1137	12.1298	75.1137	0.00
15/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	1425	2	1425	2	0.00
15/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	1451	2	1451	2	0.00
15/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	1350	2	1350	2	0.00
15/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	719	1	719	1	405.00
15/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	1438	2	1438	2	0.00
15/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	1064	1	1064	1	0.00
15/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	2260	3	2260	3	0.00
15/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	13426	13	13426	13	0.00
15/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	13879	13	13879	13	405.00
15/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	18380	18	18380	18	0.00
15/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	10687	10	10687	10	405.00
15/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	13490	13	13490	13	0.00
15/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	15572	15	15572	15	0.00
15/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	13363	13	13363	13	0.00

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15/05/2020	2044 On 06-May-21			Bond Future	12.35	76.0798	12.3473	76.0798	0.00
15/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	6849	7	6849	7	0.00
15/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	6817	7	6817	7	0.00
15/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	6786	7	6786	7	0.00
15/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	6286	6	6286	6	0.00
15/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	6311	6	6311	6	0.00
15/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	6260	6	6260	6	0.00
15/05/2020	2046 On 06-August-20			Bond Future	95.40	95.8587	95.4007	95.8587	15,257.00
15/05/2020	2046 On 05-November-20			Bond Future	94.82	95.2819	94.8176	95.2819	0.00
15/05/2020	2046 On 04-February-21			Bond Future	96.03	96.4954	96.0252	96.4954	0.00
15/05/2020	2046 On 06-May-21			Bond Future	95.47	95.9483	95.4718	95.9483	0.00
15/05/2020	2050 On 06-August-20			Bond Future	96.58	97.2733	96.5779	97.2733	15,749.00
15/05/2020	2050 On 05-November-20			Bond Future	97.80	98.5011	97.7965	98.5011	0.00
15/05/2020	2050 On 04-February-21			Bond Future	97.13	97.8450	97.1314	97.8450	0.00
15/05/2020	2050 On 06-May-21			Bond Future	98.40	99.1249	98.4018	99.1249	0.00
15/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	AL37 On 06-August-20			Index Future	721.74	722.8820	721.7360	722.8820	0.00
15/05/2020	AL37 On 05-November-20			Index Future	730.76	731.9210	730.7570	731.9210	0.00
15/05/2020	AL37 On 04-February-21			Index Future	739.89	741.0670	739.8880	741.0670	0.00
15/05/2020	AL37 On 06-May-21			Index Future	749.39	750.5850	749.3900	750.5850	0.00
15/05/2020	AL7T On 06-August-20			Index Future	783.98	799.3850	783.9800	799.3850	0.00
15/05/2020	AL7T On 05-November-20			Index Future	793.78	809.3800	793.7800	809.3800	0.00
15/05/2020	AL7T On 04-February-21			Index Future	803.70	819.4940	803.6980	819.4940	0.00
15/05/2020	AL7T On 06-May-21			Index Future	814.02	830.0190	814.0200	830.0190	0.00
15/05/2020	ALBI On 06-August-20			Index Future	689.27	705.2530	689.2730	705.2530	208.00
15/05/2020	ALBI On 05-November-20			Index Future	697.89	714.0710	697.8890	714.0710	0.00
15/05/2020	ALBI On 04-February-21			Index Future	706.61	722.9940	706.6090	722.9940	0.00
15/05/2020	ALBI On 06-May-21			Index Future	715.68	732.2800	715.6840	732.2800	0.00
15/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C025 On 31-January-25			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
15/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2020	ES33 On 06-August-20			Bond Future	12.37	72.2550	12.3679	72.2550	350.00
15/05/2020	ES33 On 05-November-20			Bond Future	12.62	69.3713	12.6238	69.3713	0.00
15/05/2020	ES33 On 04-February-21			Bond Future	12.90	70.2386	12.9010	70.2386	0.00
15/05/2020	ES33 On 06-May-21			Bond Future	13.18	67.3615	13.1810	67.3615	0.00
15/05/2020	ES42 On 06-August-20			Bond Future	12.77	72.0519	12.7702	72.0519	4,919.00
15/05/2020	ES42 On 05-November-20			Bond Future	13.02	68.6846	13.0207	68.6846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	ES42 On 04-February-21			Bond Future	13.28	69.5434	13.2831	69.5434	0.00
15/05/2020	ES42 On 06-May-21			Bond Future	13.56	66.1778	13.5590	66.1778	0.00
15/05/2020	GOVI On 06-August-20			GOVI	681.76	697.2970	681.7580	697.2970	1,043.00
15/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	463720	31	463720	31	0.00
15/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	463620	31	463620	31	0.00
15/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	463820	31	463820	31	0.00
15/05/2020	GOVI On 05-November-20			GOVI	690.28	706.0160	690.2800	706.0160	0.00
15/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	475700	32	475700	32	0.00
15/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	475500	32	475500	32	0.00
15/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	475600	32	475600	32	0.00
15/05/2020	GOVI On 04-February-21			GOVI	698.91	714.8380	698.9050	714.8380	0.00
15/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	520350	36	520350	36	0.00
15/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	520450	36	520450	36	0.00
15/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	520550	36	520550	36	0.00
15/05/2020	GOVI On 06-May-21			GOVI	707.88	724.0190	707.8800	724.0190	0.00
15/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	292100	45	292100	45	0.00
15/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	291900	45	291900	45	0.00
15/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	292000	45	292000	45	0.00
15/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
15/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
15/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2020	IGOV On 06-August-20			Index Future	253.03	253.4350	253.0290	253.4350	1,106.00
15/05/2020	IGOV On 05-November-20			Index Future	256.25	256.6660	256.2530	256.6660	47.00
15/05/2020	IGOV On 04-February-21			Index Future	259.52	259.9340	259.5160	259.9340	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	IGOV On 06-May-21				Index Future	262.91	263.3330	262.9090	263.3330	0.00
15/05/2020	IS02 On 22-June-20				Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
15/05/2020	IS02 On 21-September-20				Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
15/05/2020	IS05 On 17-December-20				Interest Rate Swap	94.01	94.0100	94.0100	94.0100	0.00
15/05/2020	IS05 On 16-March-21				Interest Rate Swap	92.28	92.2800	92.2800	92.2800	0.00
15/05/2020	IS05 On 15-June-21				Interest Rate Swap	90.61	90.5900	90.6100	90.5900	0.00
15/05/2020	IS05 On 21-September-21				Interest Rate Swap	89.68	89.6700	89.6800	89.6700	0.00
15/05/2020	IS05 On 21-December-21				Interest Rate Swap	91.13	91.1100	91.1300	91.1100	51.00
15/05/2020	IS05 On 15-March-22				Interest Rate Swap	90.75	90.7200	90.7500	90.7200	0.00
15/05/2020	IS05 On 21-June-22				Interest Rate Swap	91.07	91.0300	91.0700	91.0300	0.00
15/05/2020	IS05 On 20-September-22				Interest Rate Swap	94.39	94.3400	94.3900	94.3400	0.00
15/05/2020	IS05 On 20-December-22				Interest Rate Swap	95.06	95.0200	95.0600	95.0200	0.00
15/05/2020	IS05 On 22-March-23				Interest Rate Swap	87.66	87.6300	87.6600	87.6300	0.00
15/05/2020	IS05 On 20-June-23				Interest Rate Swap	93.37	93.3700	93.3700	93.3700	0.00
15/05/2020	IS05 On 19-September-23				Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/05/2020	IS10 On 17-December-25				Interest Rate Swap	83.47	83.5300	83.4700	83.5300	0.00
15/05/2020	IS10 On 16-March-26				Interest Rate Swap	80.27	80.3400	80.2700	80.3400	0.00
15/05/2020	IS10 On 15-June-26				Interest Rate Swap	79.00	79.0200	79.0000	79.0200	0.00
15/05/2020	IS10 On 21-September-26				Interest Rate Swap	81.36	81.2900	81.3600	81.2900	0.00
15/05/2020	IS10 On 21-December-26				Interest Rate Swap	85.70	85.5200	85.7000	85.5200	0.00
15/05/2020	IS10 On 15-March-27				Interest Rate Swap	84.57	84.3000	84.5700	84.3000	0.00
15/05/2020	IS10 On 21-June-27				Interest Rate Swap	86.86	86.5200	86.8600	86.5200	0.00
15/05/2020	IS10 On 20-September-27				Interest Rate Swap	92.76	92.3700	92.7600	92.3700	0.00
15/05/2020	IS10 On 20-December-27				Interest Rate Swap	93.29	92.8600	93.2900	92.8600	0.00
15/05/2020	IS10 On 22-March-28				Interest Rate Swap	86.55	86.1000	86.5500	86.1000	0.00
15/05/2020	IS10 On 20-June-28				Interest Rate Swap	94.39	93.9300	94.3900	93.9300	0.00
15/05/2020	IS10 On 19-September-28				Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/05/2020	J186 On 21-December-26				Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/05/2020	R023 On 06-August-20				Bond Future	4.98	109.5251	4.9773	109.5251	27,356.00
15/05/2020	R023 On 06-August-20		7.26	Call	Bond Future	5449	5	5449	5	0.00
15/05/2020	R023 On 06-August-20		7.28	Call	Bond Future	5495	5	5495	5	0.00
15/05/2020	R023 On 06-August-20		7.27	Call	Bond Future	5472	5	5472	5	0.00
15/05/2020	R023 On 06-August-20		7.28	Put	Bond Future	2	0	2	0	0.00
15/05/2020	R023 On 06-August-20		7.27	Put	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	3	0	3	0	0.00
15/05/2020	R023 On 05-November-20			Bond Future	4.97	106.9690	4.9705	106.9690	0.00
15/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	5400	5	5400	5	0.00
15/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	5380	5	5380	5	0.00
15/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	5421	5	5421	5	0.00
15/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	18	0	18	0	0.00
15/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	18	0	18	0	0.00
15/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	17	0	17	0	0.00
15/05/2020	R023 On 04-February-21			Bond Future	4.97	108.3061	4.9662	108.3061	0.00
15/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	2908	2	2908	2	0.00
15/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	2940	3	2940	3	0.00
15/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	2924	2	2924	2	0.00
15/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	247	0	247	0	0.00
15/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	251	0	251	0	0.00
15/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	244	0	244	0	0.00
15/05/2020	R023 On 06-May-21			Bond Future	4.93	105.7838	4.9299	105.7838	0.00
15/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	4569	4	4569	4	0.00
15/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	4600	4	4600	4	0.00
15/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	4584	4	4584	4	0.00
15/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	65	0	65	0	0.00
15/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	64	0	64	0	0.00
15/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	66	0	66	0	0.00
15/05/2020	R035 On 06-August-20			Bond Future	11.25	87.6274	11.2543	87.6274	97,016.00
15/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	502	1	502	1	0.00
15/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	75	0	75	0	24,761.00
15/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	93	0	93	0	500.00
15/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	312	0	312	0	500.00
15/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	511	1	511	1	0.00
15/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	1265	1	1265	1	0.00
15/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	493	1	493	1	0.00
15/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	40	0	40	0	3,000.00
15/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	17905	17	17905	17	0.00
15/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	9326	9	9326	9	0.00
15/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	9451	9	9451	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
15/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	15918	15	15918	15	0.00
15/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	9388	9	9388	9	0.00
15/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	6461	6	6461	6	500.00
15/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	11017	11	11017	11	0.00
15/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	15222	15	15222	15	0.00
15/05/2020	R035 On 05-November-20			Bond Future	11.46	84.2324	11.4619	84.2324	0.00
15/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	1779	2	1779	2	0.00
15/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	1799	2	1799	2	0.00
15/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	1760	2	1760	2	0.00
15/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	9067	9	9067	9	0.00
15/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	9018	9	9018	9	0.00
15/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	8969	9	8969	9	0.00
15/05/2020	R035 On 04-February-21			Bond Future	11.69	85.2853	11.6877	85.2853	0.00
15/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	1560	2	1560	2	0.00
15/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	1670	2	1670	2	0.00
15/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	1547	2	1547	2	0.00
15/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	3755	4	3755	4	0.00
15/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	1534	2	1534	2	0.00
15/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	11993	12	11993	12	0.00
15/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	7043	7	7043	7	650.00
15/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	12049	12	12049	12	0.00
15/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	11492	11	11492	11	650.00
15/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	11937	12	11937	12	0.00
15/05/2020	R035 On 06-May-21			Bond Future	11.91	81.8994	11.9108	81.8994	0.00
15/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	7649	8	7649	8	0.00
15/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	7705	8	7705	8	0.00
15/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	2296	2	2296	2	793.00
15/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	6630	7	6630	7	0.00
15/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	4625	5	4625	5	0.00
15/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	7677	8	7677	8	0.00
15/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	8078	8	8078	8	793.00
15/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	6015	6	6015	6	793.00
15/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	5192	5	5192	5	0.00
15/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	12655	12	12655	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	5218	5	5218	5	0.00
15/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	5166	5	5166	5	0.00
15/05/2020	R186 On 06-August-20			Bond Future	7.94	113.5702	7.9362	113.5702	81,468.00
15/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3538	3	3538	3	0.00
15/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6011	6	6011	6	900.00
15/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2357	2	2357	2	900.00
15/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3124	3	3124	3	0.00
15/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3573	3	3573	3	0.00
15/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3502	3	3502	3	0.00
15/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	1282	1	1282	1	0.00
15/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	2019	2	2019	2	0.00
15/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1475	2	1475	2	0.00
15/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	1250	1	1250	1	0.00
15/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	1266	1	1266	1	0.00
15/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	543	1	543	1	0.00
15/05/2020	R186 On 05-November-20			Bond Future	8.09	114.9766	8.0912	114.9766	0.00
15/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	972	1	972	1	1,200.00
15/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4765	4	4765	4	0.00
15/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4731	4	4731	4	0.00
15/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2814	3	2814	3	1,200.00
15/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4698	4	4698	4	0.00
15/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2431	2	2431	2	3,500.00
15/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3746	3	3746	3	3,500.00
15/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	6858	6	6858	6	0.00
15/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2490	3	2490	3	0.00
15/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3718	4	3718	4	0.00
15/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	1109	1	1109	1	3,500.00
15/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1934	2	1934	2	0.00
15/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1950	2	1950	2	0.00
15/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	3279	4	3279	4	0.00
15/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1918	2	1918	2	0.00
15/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6702	7	6702	7	0.00
15/05/2020	R186 On 04-February-21			Bond Future	8.26	111.1278	8.2635	111.1278	0.00
15/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3199	3	3199	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3223	3	3223	3	0.00
15/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3247	3	3247	3	0.00
15/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3728	4	3728	4	0.00
15/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3703	4	3703	4	0.00
15/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3753	4	3753	4	0.00
15/05/2020	R186 On 06-May-21			Bond Future	8.45	112.5563	8.4451	112.5563	0.00
15/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11089	11	11089	11	0.00
15/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11055	11	11055	11	0.00
15/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11021	11	11021	11	0.00
15/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	897	1	897	1	0.00
15/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	905	1	905	1	0.00
15/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	890	1	890	1	0.00
15/05/2020	R197 On 06-August-20			Bond Future	307.05	306.9741	307.0546	306.9741	2,549.00
15/05/2020	R197 On 05-November-20			Bond Future	310.93	310.8481	310.9281	310.8481	0.00
15/05/2020	R197 On 04-February-21			Bond Future	306.95	306.8654	306.9463	306.8654	0.00
15/05/2020	R197 On 06-May-21			Bond Future	310.96	310.8791	310.9608	310.8791	0.00
15/05/2020	R202 On 06-August-20			Bond Future	212.88	213.5997	212.8786	213.5997	7,718.00
15/05/2020	R202 On 05-November-20			Bond Future	215.56	216.2951	215.5640	216.2951	0.00
15/05/2020	R202 On 04-February-21			Bond Future	214.09	214.8317	214.0908	214.8317	0.00
15/05/2020	R202 On 06-May-21			Bond Future	216.89	217.6413	216.8907	217.6413	0.00
15/05/2020	R208 On 06-August-20			Bond Future	3.13	104.5911	3.1326	104.5911	23,391.00
15/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1526	1	1526	1	0.00
15/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1532	1	1532	1	0.00
15/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1519	1	1519	1	0.00
15/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
15/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
15/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
15/05/2020	R208 On 05-November-20			Bond Future	1.90	102.4922	1.9013	102.4922	0.00
15/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	1124	1	1124	1	0.00
15/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	1121	1	1121	1	0.00
15/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	1117	1	1117	1	0.00
15/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
15/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
15/05/2020	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
15/05/2020	R209 On 06-August-20			Bond Future	11.24	66.3524	11.2365	66.3524	64,045.00
15/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	43498	43	43498	43	0.00
15/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	43606	43	43606	43	0.00
15/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	43389	43	43389	43	0.00
15/05/2020	R209 On 05-November-20			Bond Future	11.42	64.0315	11.4227	64.0315	0.00
15/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	1375	1	1375	1	0.00
15/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	1401	2	1401	2	0.00
15/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	1388	2	1388	2	0.00
15/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	9272	9	9272	9	0.00
15/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	9225	9	9225	9	0.00
15/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	9320	9	9320	9	0.00
15/05/2020	R209 On 04-February-21			Bond Future	11.62	64.8320	11.6200	64.8320	0.00
15/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	1784	2	1784	2	0.00
15/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	1797	2	1797	2	0.00
15/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	1771	2	1771	2	0.00
15/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	10085	10	10085	10	0.00
15/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	10039	10	10039	10	0.00
15/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	9992	10	9992	10	0.00
15/05/2020	R209 On 06-May-21			Bond Future	11.82	62.5223	11.8213	62.5223	0.00
15/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	6837	7	6837	7	0.00
15/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	6893	7	6893	7	0.00
15/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	6865	7	6865	7	0.00
15/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	4942	5	4942	5	0.00
15/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	4906	5	4906	5	0.00
15/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	4924	5	4924	5	0.00
15/05/2020	R210 On 06-August-20			Bond Future	184.51	184.4527	184.5070	184.4527	1,929.00
15/05/2020	R210 On 05-November-20			Bond Future	184.13	184.0722	184.1264	184.0722	0.00
15/05/2020	R210 On 04-February-21			Bond Future	186.47	186.4165	186.4711	186.4165	0.00
15/05/2020	R210 On 06-May-21			Bond Future	186.17	186.1119	186.1671	186.1119	0.00
15/05/2020	R212 On 06-August-20			Bond Future	165.67	165.6292	165.6706	165.6292	6,744.00
15/05/2020	R212 On 05-November-20			Bond Future	167.76	167.7198	167.7610	167.7198	0.00

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15/05/2020	R212 On	04-February-21			Bond Future	167.58	167.5347	167.5763	167.5347	0.00
15/05/2020	R212 On	06-May-21			Bond Future	169.77	169.7258	169.7678	169.7258	0.00
15/05/2020	R213 On	06-August-20			Bond Future	10.19	82.4762	10.1946	82.4762	14,265.00
15/05/2020	R213 On	06-August-20	9.29	Call	Bond Future	915	1	915	1	0.00
15/05/2020	R213 On	06-August-20	9.31	Call	Bond Future	943	1	943	1	0.00
15/05/2020	R213 On	06-August-20	9.30	Call	Bond Future	929	1	929	1	0.00
15/05/2020	R213 On	06-August-20	9.30	Put	Bond Future	6037	6	6037	6	0.00
15/05/2020	R213 On	06-August-20	9.31	Put	Bond Future	5992	6	5992	6	0.00
15/05/2020	R213 On	06-August-20	9.29	Put	Bond Future	6083	6	6083	6	0.00
15/05/2020	R213 On	05-November-20			Bond Future	10.38	79.9639	10.3810	79.9639	0.00
15/05/2020	R213 On	05-November-20	9.59	Call	Bond Future	2120	2	2120	2	0.00
15/05/2020	R213 On	05-November-20	9.60	Call	Bond Future	2139	2	2139	2	0.00
15/05/2020	R213 On	05-November-20	9.61	Call	Bond Future	2159	2	2159	2	0.00
15/05/2020	R213 On	05-November-20	9.61	Put	Bond Future	6416	7	6416	7	0.00
15/05/2020	R213 On	05-November-20	9.59	Put	Bond Future	6492	7	6492	7	0.00
15/05/2020	R213 On	05-November-20	9.60	Put	Bond Future	6454	7	6454	7	0.00
15/05/2020	R213 On	04-February-21			Bond Future	10.58	80.9635	10.5848	80.9635	0.00
15/05/2020	R213 On	04-February-21	9.41	Call	Bond Future	1988	2	1988	2	0.00
15/05/2020	R213 On	04-February-21	9.40	Call	Bond Future	1972	2	1972	2	0.00
15/05/2020	R213 On	04-February-21	9.39	Call	Bond Future	1955	2	1955	2	0.00
15/05/2020	R213 On	04-February-21	9.40	Put	Bond Future	8440	9	8440	9	0.00
15/05/2020	R213 On	04-February-21	9.39	Put	Bond Future	8481	9	8481	9	0.00
15/05/2020	R213 On	04-February-21	9.41	Put	Bond Future	8399	9	8399	9	0.00
15/05/2020	R213 On	06-May-21			Bond Future	10.79	78.4688	10.7868	78.4688	0.00
15/05/2020	R213 On	06-May-21	11.90	Call	Bond Future	8515	8	8515	8	0.00
15/05/2020	R213 On	06-May-21	11.91	Call	Bond Future	8543	8	8543	8	0.00
15/05/2020	R213 On	06-May-21	11.89	Call	Bond Future	8486	8	8486	8	0.00
15/05/2020	R213 On	06-May-21	11.89	Put	Bond Future	3184	3	3184	3	0.00
15/05/2020	R213 On	06-May-21	11.90	Put	Bond Future	3166	3	3166	3	0.00
15/05/2020	R213 On	06-May-21	11.91	Put	Bond Future	3149	3	3149	3	0.00
15/05/2020	R214 On	06-August-20			Bond Future	11.51	64.4288	11.5139	64.4288	22,111.00
15/05/2020	R214 On	06-August-20	9.97	Call	Bond Future	467	1	467	1	0.00
15/05/2020	R214 On	06-August-20	9.99	Call	Bond Future	482	1	482	1	0.00
15/05/2020	R214 On	06-August-20	9.98	Call	Bond Future	474	1	474	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
15/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	9559	9	9559	9	0.00
15/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	9443	9	9443	9	0.00
15/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	9501	9	9501	9	0.00
15/05/2020	R214 On 05-November-20			Bond Future	11.70	61.9454	11.6988	61.9454	0.00
15/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	1388	2	1388	2	0.00
15/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	1375	2	1375	2	0.00
15/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	1401	2	1401	2	0.00
15/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	9683	9	9683	9	0.00
15/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	9633	9	9633	9	0.00
15/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	9583	9	9583	9	0.00
15/05/2020	R214 On 04-February-21			Bond Future	11.90	62.7198	11.8986	62.7198	0.00
15/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	1747	2	1747	2	0.00
15/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	1777	2	1777	2	0.00
15/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	1762	2	1762	2	0.00
15/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	10572	10	10572	10	0.00
15/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	10524	10	10524	10	0.00
15/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	10619	10	10619	10	0.00
15/05/2020	R214 On 06-May-21			Bond Future	12.09	60.2432	12.0948	60.2432	0.00
15/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	6340	7	6340	7	0.00
15/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	6313	7	6313	7	0.00
15/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	6285	7	6285	7	0.00
15/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	5519	5	5519	5	0.00
15/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	5540	5	5540	5	0.00
15/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	5499	5	5499	5	0.00
15/05/2020	R248 On 06-August-20			Bond Future	11.68	80.7728	11.6827	80.7728	82,328.00
15/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	355	0	355	0	0.00
15/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	4107	5	4107	5	0.00
15/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	1939	2	1939	2	0.00
15/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	1264	2	1264	2	640.00
15/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	40	0	40	0	20,640.00
15/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	369	0	369	0	0.00
15/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	3925	4	3925	4	470.00
15/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	7604	8	7604	8	814.00
15/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	499	1	499	1	640.00

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15/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	19	0	19	0	3,000.00
15/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	1817	2	1817	2	470.00
15/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	5660	6	5660	6	814.00
15/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	362	0	362	0	0.00
15/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	11149	10	11149	10	0.00
15/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	2172	2	2172	2	0.00
15/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	5730	5	5730	5	0.00
15/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	11075	10	11075	10	0.00
15/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	3179	3	3179	3	0.00
15/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	1276	1	1276	1	0.00
15/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	3047	3	3047	3	0.00
15/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	21493	21	21493	21	0.00
15/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	19088	18	19088	18	0.00
15/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	6967	6	6967	6	0.00
15/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	5501	5	5501	5	0.00
15/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	11224	10	11224	10	0.00
15/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	10004	9	10004	9	0.00
15/05/2020	R248 On 05-November-20			Bond Future	11.88	77.3561	11.8775	77.3561	0.00
15/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	2486	3	2486	3	800.00
15/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	767	1	767	1	800.00
15/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	805	1	805	1	0.00
15/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	796	1	796	1	0.00
15/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	786	1	786	1	0.00
15/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	14124	13	14124	13	0.00
15/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	14197	13	14197	13	0.00
15/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	14051	13	14051	13	0.00
15/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	14345	14	14345	14	0.00
15/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	8337	8	8337	8	0.00
15/05/2020	R248 On 04-February-21			Bond Future	12.09	78.3231	12.0888	78.3231	0.00
15/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	1594	2	1594	2	0.00
15/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	1608	2	1608	2	0.00
15/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	1623	2	1623	2	0.00
15/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	12623	12	12623	12	0.00
15/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	12749	12	12749	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	12686	12	12686	12	0.00
15/05/2020	R248 On 06-May-21			Bond Future	12.30	74.9109	12.2968	74.9109	0.00
15/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	6660	7	6660	7	0.00
15/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	6723	7	6723	7	0.00
15/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	6692	7	6692	7	0.00
15/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	6381	6	6381	6	0.00
15/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	6355	6	6355	6	0.00
15/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	6408	6	6408	6	0.00