



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	2025 On 06-August-20			Bond Future	138.16	138.2055	138.1606	138.2055	4,976.00
22/06/2020	2025 On 05-November-20			Bond Future	139.67	139.7193	139.6730	139.7193	0.00
22/06/2020	2025 On 04-February-21			Bond Future	139.80	139.8483	139.8009	139.8483	0.00
22/06/2020	2025 On 06-May-21			Bond Future	141.49	141.5421	141.4939	141.5421	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
22/06/2020	2029 On 06-August-20			Bond Future	100.07	100.2538	100.0693	100.2538	4,982.00
22/06/2020	2029 On 05-November-20			Bond Future	100.03	100.2157	100.0285	100.2157	0.00
22/06/2020	2029 On 04-February-21			Bond Future	101.21	101.4010	101.2112	101.4010	0.00
22/06/2020	2029 On 06-May-21			Bond Future	101.29	101.4781	101.2858	101.4781	0.00
22/06/2020	2030 On 06-August-20			Bond Future	9.36	92.1925	9.3584	92.1925	107,381.00
22/06/2020	2030 On 06-August-20	9,09	Call	Bond Future	1112	1	1112	1	0.00
22/06/2020	2030 On 06-August-20	10,40	Call	Bond Future	6093	6	6093	6	0.00
22/06/2020	2030 On 06-August-20	9,05	Call	Bond Future	1025	1	1025	1	450.00
22/06/2020	2030 On 06-August-20	8,86	Call	Bond Future	672	1	672	1	800.00
22/06/2020	2030 On 06-August-20	8,36	Call	Bond Future	170	0	170	0	800.00
22/06/2020	2030 On 06-August-20	9,11	Call	Bond Future	1157	1	1157	1	0.00
22/06/2020	2030 On 06-August-20	11,25	Call	Bond Future	10257	11	10257	11	0.00
22/06/2020	2030 On 06-August-20	10,00	Call	Bond Future	4228	5	4228	5	470.00
22/06/2020	2030 On 06-August-20	10,70	Call	Bond Future	7548	8	7548	8	470.00
22/06/2020	2030 On 06-August-20	9,42	Call	Bond Future	1999	2	1999	2	0.00
22/06/2020	2030 On 06-August-20	9,95	Call	Bond Future	4009	4	4009	4	0.00
22/06/2020	2030 On 06-August-20	10,75	Call	Bond Future	7792	8	7792	8	0.00
22/06/2020	2030 On 06-August-20	10,05	Call	Bond Future	4452	5	4452	5	0.00
22/06/2020	2030 On 06-August-20	9,75	Call	Bond Future	3173	3	3173	3	450.00
22/06/2020	2030 On 06-August-20	9,10	Call	Bond Future	1134	1	1134	1	0.00
22/06/2020	2030 On 06-August-20	11,47	Call	Bond Future	11333	12	11333	12	0.00
22/06/2020	2030 On 06-August-20	10,21	Call	Bond Future	5188	6	5188	6	650.00
22/06/2020	2030 On 06-August-20	10,87	Call	Bond Future	8383	9	8383	9	0.00
22/06/2020	2030 On 06-August-20	8,50	Call	Bond Future	256	0	256	0	323.00
22/06/2020	2030 On 06-August-20	9,20	Call	Bond Future	1375	2	1375	2	323.00
22/06/2020	2030 On 06-August-20	8,50	Put	Bond Future	5458	5	5458	5	0.00
22/06/2020	2030 On 06-August-20	10,87	Put	Bond Future	80	0	80	0	650.00
22/06/2020	2030 On 06-August-20	10,75	Put	Bond Future	112	0	112	0	0.00
22/06/2020	2030 On 06-August-20	9,20	Put	Bond Future	2307	2	2307	2	2,500.00
22/06/2020	2030 On 06-August-20	11,47	Put	Bond Future	12	0	12	0	650.00
22/06/2020	2030 On 06-August-20	9,10	Put	Bond Future	2661	3	2661	3	0.00
22/06/2020	2030 On 06-August-20	9,42	Put	Bond Future	1640	2	1640	2	800.00
22/06/2020	2030 On 06-August-20	11,25	Put	Bond Future	26	0	26	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
22/06/2020	2030 On 06-August-20	10,21	Put	Bond Future	383	0	383	0	0.00
22/06/2020	2030 On 06-August-20	10,00	Put	Bond Future	577	1	577	1	0.00
22/06/2020	2030 On 06-August-20	9,11	Put	Bond Future	2624	2	2624	2	0.00
22/06/2020	2030 On 06-August-20	9,75	Put	Bond Future	921	1	921	1	0.00
22/06/2020	2030 On 06-August-20	10,05	Put	Bond Future	524	1	524	1	0.00
22/06/2020	2030 On 06-August-20	9,95	Put	Bond Future	635	1	635	1	5,850.00
22/06/2020	2030 On 06-August-20	10,40	Put	Bond Future	262	0	262	0	0.00
22/06/2020	2030 On 06-August-20	8,86	Put	Bond Future	3646	3	3646	3	0.00
22/06/2020	2030 On 06-August-20	8,36	Put	Bond Future	6257	6	6257	6	0.00
22/06/2020	2030 On 06-August-20	10,70	Put	Bond Future	128	0	128	0	0.00
22/06/2020	2030 On 06-August-20	9,05	Put	Bond Future	2851	3	2851	3	0.00
22/06/2020	2030 On 06-August-20	9,09	Put	Bond Future	2698	3	2698	3	0.00
22/06/2020	2030 On 05-November-20			Bond Future	9.55	93.1805	9.5499	93.1805	0.00
22/06/2020	2030 On 05-November-20	8,85	Call	Bond Future	1563	2	1563	2	3,000.00
22/06/2020	2030 On 05-November-20	9,61	Call	Bond Future	3405	4	3405	4	0.00
22/06/2020	2030 On 05-November-20	8,34	Call	Bond Future	831	1	831	1	1,000.00
22/06/2020	2030 On 05-November-20	9,04	Call	Bond Future	1944	2	1944	2	1,000.00
22/06/2020	2030 On 05-November-20	8,73	Call	Bond Future	1352	1	1352	1	3,000.00
22/06/2020	2030 On 05-November-20	9,38	Call	Bond Future	2760	3	2760	3	0.00
22/06/2020	2030 On 05-November-20	10,06	Call	Bond Future	4869	5	4869	5	0.00
22/06/2020	2030 On 05-November-20	8,10	Call	Bond Future	598	1	598	1	3,000.00
22/06/2020	2030 On 05-November-20	9,39	Call	Bond Future	2787	3	2787	3	0.00
22/06/2020	2030 On 05-November-20	8,36	Call	Bond Future	854	1	854	1	14,160.00
22/06/2020	2030 On 05-November-20	8,86	Call	Bond Future	1582	2	1582	2	14,160.00
22/06/2020	2030 On 05-November-20	9,86	Call	Bond Future	4186	4	4186	4	0.00
22/06/2020	2030 On 05-November-20	9,23	Call	Bond Future	2380	3	2380	3	3,000.00
22/06/2020	2030 On 05-November-20	10,47	Call	Bond Future	6416	7	6416	7	0.00
22/06/2020	2030 On 05-November-20	9,03	Call	Bond Future	1923	2	1923	2	15,646.00
22/06/2020	2030 On 05-November-20	10,37	Call	Bond Future	6024	6	6024	6	0.00
22/06/2020	2030 On 05-November-20	9,40	Call	Bond Future	2813	3	2813	3	0.00
22/06/2020	2030 On 05-November-20	8,53	Call	Bond Future	1062	1	1062	1	15,646.00
22/06/2020	2030 On 05-November-20	9,03	Put	Bond Future	4933	5	4933	5	0.00
22/06/2020	2030 On 05-November-20	9,40	Put	Bond Future	3668	4	3668	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
22/06/2020	2030 On 05-November-20	10,47	Put	Bond Future	1392	1	1392	1	3,000.00
22/06/2020	2030 On 05-November-20	8,53	Put	Bond Future	7091	7	7091	7	0.00
22/06/2020	2030 On 05-November-20	8,86	Put	Bond Future	5605	5	5605	5	0.00
22/06/2020	2030 On 05-November-20	9,38	Put	Bond Future	3730	4	3730	4	0.00
22/06/2020	2030 On 05-November-20	8,73	Put	Bond Future	6158	6	6158	6	0.00
22/06/2020	2030 On 05-November-20	9,23	Put	Bond Future	4217	4	4217	4	0.00
22/06/2020	2030 On 05-November-20	8,36	Put	Bond Future	7938	8	7938	8	0.00
22/06/2020	2030 On 05-November-20	9,86	Put	Bond Future	2451	2	2451	2	14,160.00
22/06/2020	2030 On 05-November-20	10,37	Put	Bond Future	1528	1	1528	1	15,646.00
22/06/2020	2030 On 05-November-20	10,06	Put	Bond Future	2037	2	2037	2	1,000.00
22/06/2020	2030 On 05-November-20	9,39	Put	Bond Future	3699	4	3699	4	0.00
22/06/2020	2030 On 05-November-20	8,10	Put	Bond Future	9324	9	9324	9	0.00
22/06/2020	2030 On 05-November-20	9,04	Put	Bond Future	4895	5	4895	5	0.00
22/06/2020	2030 On 05-November-20	9,61	Put	Bond Future	3065	3	3065	3	3,000.00
22/06/2020	2030 On 05-November-20	8,34	Put	Bond Future	8041	8	8041	8	0.00
22/06/2020	2030 On 05-November-20	8,85	Put	Bond Future	5646	5	5646	5	0.00
22/06/2020	2030 On 04-February-21			Bond Future	9.75	90.2559	9.7468	90.2559	0.00
22/06/2020	2030 On 04-February-21	8,37	Call	Bond Future	1193	1	1193	1	1,000.00
22/06/2020	2030 On 04-February-21	9,17	Call	Bond Future	2495	3	2495	3	0.00
22/06/2020	2030 On 04-February-21	9,12	Call	Bond Future	2388	3	2388	3	1,000.00
22/06/2020	2030 On 04-February-21	8,36	Call	Bond Future	1181	1	1181	1	800.00
22/06/2020	2030 On 04-February-21	9,16	Call	Bond Future	2474	3	2474	3	0.00
22/06/2020	2030 On 04-February-21	9,15	Call	Bond Future	2452	3	2452	3	0.00
22/06/2020	2030 On 04-February-21	8,86	Call	Bond Future	1898	2	1898	2	800.00
22/06/2020	2030 On 04-February-21	10,20	Call	Bond Future	5303	6	5303	6	0.00
22/06/2020	2030 On 04-February-21	10,20	Put	Bond Future	2859	3	2859	3	1,800.00
22/06/2020	2030 On 04-February-21	8,86	Put	Bond Future	6943	7	6943	7	0.00
22/06/2020	2030 On 04-February-21	9,12	Put	Bond Future	5917	6	5917	6	0.00
22/06/2020	2030 On 04-February-21	8,36	Put	Bond Future	9234	9	9234	9	0.00
22/06/2020	2030 On 04-February-21	9,16	Put	Bond Future	5772	6	5772	6	0.00
22/06/2020	2030 On 04-February-21	9,15	Put	Bond Future	5808	6	5808	6	0.00
22/06/2020	2030 On 04-February-21	9,17	Put	Bond Future	5736	6	5736	6	0.00
22/06/2020	2030 On 04-February-21	8,37	Put	Bond Future	9185	9	9185	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
22/06/2020	2030 On 06-May-21			Bond Future	9.95	91.3296	9.9535	91.3296	0.00
22/06/2020	2030 On 06-May-21	10,74	Call	Bond Future	6795	7	6795	7	0.00
22/06/2020	2030 On 06-May-21	9,15	Call	Bond Future	2439	3	2439	3	0.00
22/06/2020	2030 On 06-May-21	11,69	Call	Bond Future	10045	10	10045	10	0.00
22/06/2020	2030 On 06-May-21	11,70	Call	Bond Future	10080	10	10080	10	0.00
22/06/2020	2030 On 06-May-21	7,97	Call	Bond Future	866	1	866	1	700.00
22/06/2020	2030 On 06-May-21	9,92	Call	Bond Future	4273	4	4273	4	0.00
22/06/2020	2030 On 06-May-21	10,04	Call	Bond Future	4605	5	4605	5	0.00
22/06/2020	2030 On 06-May-21	9,22	Call	Bond Future	2583	3	2583	3	0.00
22/06/2020	2030 On 06-May-21	11,71	Call	Bond Future	10115	10	10115	10	0.00
22/06/2020	2030 On 06-May-21	11,71	Put	Bond Future	1385	1	1385	1	0.00
22/06/2020	2030 On 06-May-21	9,22	Put	Bond Future	6595	6	6595	6	700.00
22/06/2020	2030 On 06-May-21	7,97	Put	Bond Future	12273	12	12273	12	0.00
22/06/2020	2030 On 06-May-21	9,92	Put	Bond Future	4451	4	4451	4	700.00
22/06/2020	2030 On 06-May-21	9,15	Put	Bond Future	6847	7	6847	7	0.00
22/06/2020	2030 On 06-May-21	11,69	Put	Bond Future	1407	1	1407	1	0.00
22/06/2020	2030 On 06-May-21	11,70	Put	Bond Future	1396	1	1396	1	0.00
22/06/2020	2030 On 06-May-21	10,04	Put	Bond Future	4146	4	4146	4	0.00
22/06/2020	2030 On 06-May-21	10,74	Put	Bond Future	2739	3	2739	3	0.00
22/06/2020	2032 On 06-August-20			Bond Future	10.27	89.9506	10.2697	89.9506	102,673.00
22/06/2020	2032 On 06-August-20	9,91	Call	Bond Future	1112	1	1112	1	0.00
22/06/2020	2032 On 06-August-20	9,45	Call	Bond Future	386	1	386	1	0.00
22/06/2020	2032 On 06-August-20	9,46	Call	Bond Future	396	1	396	1	0.00
22/06/2020	2032 On 06-August-20	8,79	Call	Bond Future	53	0	53	0	800.00
22/06/2020	2032 On 06-August-20	9,29	Call	Bond Future	246	0	246	0	800.00
22/06/2020	2032 On 06-August-20	9,47	Call	Bond Future	407	1	407	1	0.00
22/06/2020	2032 On 06-August-20	9,47	Put	Bond Future	5449	5	5449	5	0.00
22/06/2020	2032 On 06-August-20	9,45	Put	Bond Future	5559	5	5559	5	0.00
22/06/2020	2032 On 06-August-20	8,79	Put	Bond Future	9703	9	9703	9	0.00
22/06/2020	2032 On 06-August-20	9,29	Put	Bond Future	6478	6	6478	6	0.00
22/06/2020	2032 On 06-August-20	9,46	Put	Bond Future	5504	5	5504	5	0.00
22/06/2020	2032 On 06-August-20	9,91	Put	Bond Future	3332	3	3332	3	800.00
22/06/2020	2032 On 05-November-20			Bond Future	10.48	86.7691	10.4802	86.7691	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
22/06/2020	2032 On 05-November-20	9,76	Call	Bond Future	1827	2	1827	2	0.00
22/06/2020	2032 On 05-November-20	11,08	Call	Bond Future	5666	6	5666	6	0.00
22/06/2020	2032 On 05-November-20	10,99	Call	Bond Future	5333	6	5333	6	0.00
22/06/2020	2032 On 05-November-20	9,11	Call	Bond Future	844	1	844	1	3,000.00
22/06/2020	2032 On 05-November-20	9,61	Call	Bond Future	1539	2	1539	2	3,000.00
22/06/2020	2032 On 05-November-20	9,44	Call	Bond Future	1259	1	1259	1	1,000.00
22/06/2020	2032 On 05-November-20	9,77	Call	Bond Future	1847	2	1847	2	0.00
22/06/2020	2032 On 05-November-20	8,94	Call	Bond Future	676	1	676	1	1,000.00
22/06/2020	2032 On 05-November-20	9,75	Call	Bond Future	1807	2	1807	2	0.00
22/06/2020	2032 On 05-November-20	9,75	Put	Bond Future	6258	6	6258	6	0.00
22/06/2020	2032 On 05-November-20	9,11	Put	Bond Future	9460	9	9460	9	0.00
22/06/2020	2032 On 05-November-20	8,94	Put	Bond Future	10442	10	10442	10	0.00
22/06/2020	2032 On 05-November-20	11,08	Put	Bond Future	2234	2	2234	2	1,000.00
22/06/2020	2032 On 05-November-20	9,44	Put	Bond Future	7695	7	7695	7	0.00
22/06/2020	2032 On 05-November-20	9,61	Put	Bond Future	6879	7	6879	7	0.00
22/06/2020	2032 On 05-November-20	9,77	Put	Bond Future	6172	6	6172	6	0.00
22/06/2020	2032 On 05-November-20	9,76	Put	Bond Future	6215	6	6215	6	0.00
22/06/2020	2032 On 05-November-20	10,99	Put	Bond Future	2404	2	2404	2	3,000.00
22/06/2020	2032 On 04-February-21			Bond Future	10.69	87.7756	10.6936	87.7756	0.00
22/06/2020	2032 On 04-February-21	8,79	Call	Bond Future	875	1	875	1	800.00
22/06/2020	2032 On 04-February-21	9,61	Call	Bond Future	1909	2	1909	2	0.00
22/06/2020	2032 On 04-February-21	9,29	Call	Bond Future	1435	2	1435	2	800.00
22/06/2020	2032 On 04-February-21	9,63	Call	Bond Future	1942	2	1942	2	0.00
22/06/2020	2032 On 04-February-21	10,82	Call	Bond Future	4831	5	4831	5	0.00
22/06/2020	2032 On 04-February-21	9,62	Call	Bond Future	1926	2	1926	2	0.00
22/06/2020	2032 On 04-February-21	9,62	Put	Bond Future	8377	8	8377	8	0.00
22/06/2020	2032 On 04-February-21	9,63	Put	Bond Future	8331	8	8331	8	0.00
22/06/2020	2032 On 04-February-21	9,29	Put	Bond Future	10004	10	10004	10	0.00
22/06/2020	2032 On 04-February-21	10,82	Put	Bond Future	4114	4	4114	4	800.00
22/06/2020	2032 On 04-February-21	9,61	Put	Bond Future	8424	8	8424	8	0.00
22/06/2020	2032 On 04-February-21	8,79	Put	Bond Future	12781	12	12781	12	0.00
22/06/2020	2032 On 06-May-21			Bond Future	10.91	84.6724	10.9139	84.6724	0.00
22/06/2020	2032 On 06-May-21	12,11	Call	Bond Future	8789	9	8789	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
22/06/2020	2032 On 06-May-21	12,12	Call	Bond Future	8822	9	8822	9	0.00
22/06/2020	2032 On 06-May-21	12,10	Call	Bond Future	8756	9	8756	9	0.00
22/06/2020	2032 On 06-May-21	12,10	Put	Bond Future	2524	2	2524	2	0.00
22/06/2020	2032 On 06-May-21	12,11	Put	Bond Future	2507	2	2507	2	0.00
22/06/2020	2032 On 06-May-21	12,12	Put	Bond Future	2491	2	2491	2	0.00
22/06/2020	2033 On 06-August-20			Bond Future	96.84	96.9303	96.8379	96.9303	12,378.00
22/06/2020	2033 On 05-November-20			Bond Future	96.69	96.7809	96.6870	96.7809	0.00
22/06/2020	2033 On 04-February-21			Bond Future	97.83	97.9255	97.8300	97.9255	0.00
22/06/2020	2033 On 06-May-21			Bond Future	97.79	97.8830	97.7862	97.8830	0.00
22/06/2020	2037 On 06-August-20			Bond Future	11.23	80.3210	11.2347	80.3210	100,786.00
22/06/2020	2037 On 06-August-20	9,87	Call	Bond Future	113	0	113	0	0.00
22/06/2020	2037 On 06-August-20	9,86	Call	Bond Future	109	0	109	0	0.00
22/06/2020	2037 On 06-August-20	9,88	Call	Bond Future	116	0	116	0	0.00
22/06/2020	2037 On 06-August-20	9,86	Put	Bond Future	9462	9	9462	9	0.00
22/06/2020	2037 On 06-August-20	9,87	Put	Bond Future	9391	9	9391	9	0.00
22/06/2020	2037 On 06-August-20	9,88	Put	Bond Future	9321	9	9321	9	0.00
22/06/2020	2037 On 05-November-20			Bond Future	11.45	81.1819	11.4477	81.1819	0.00
22/06/2020	2037 On 05-November-20	10,19	Call	Bond Future	1179	1	1179	1	0.00
22/06/2020	2037 On 05-November-20	10,17	Call	Bond Future	1152	1	1152	1	0.00
22/06/2020	2037 On 05-November-20	10,18	Call	Bond Future	1165	1	1165	1	0.00
22/06/2020	2037 On 05-November-20	10,17	Put	Bond Future	9537	9	9537	9	0.00
22/06/2020	2037 On 05-November-20	10,19	Put	Bond Future	9422	9	9422	9	0.00
22/06/2020	2037 On 05-November-20	10,18	Put	Bond Future	9479	9	9479	9	0.00
22/06/2020	2037 On 04-February-21			Bond Future	11.67	77.8682	11.6681	77.8682	0.00
22/06/2020	2037 On 04-February-21	11,97	Call	Bond Future	5881	6	5881	6	300.00
22/06/2020	2037 On 04-February-21	9,65	Call	Bond Future	984	1	984	1	72.00
22/06/2020	2037 On 04-February-21	13,73	Call	Bond Future	12110	12	12110	12	0.00
22/06/2020	2037 On 04-February-21	10,85	Call	Bond Future	2789	3	2789	3	0.00
22/06/2020	2037 On 04-February-21	10,35	Call	Bond Future	1871	2	1871	2	0.00
22/06/2020	2037 On 04-February-21	10,27	Call	Bond Future	1748	2	1748	2	0.00
22/06/2020	2037 On 04-February-21	11,90	Call	Bond Future	5658	6	5658	6	0.00
22/06/2020	2037 On 04-February-21	10,28	Call	Bond Future	1763	2	1763	2	0.00
22/06/2020	2037 On 04-February-21	10,48	Call	Bond Future	2082	2	2082	2	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	2037 On 04-February-21	10,29	Call	Bond Future	1778	2	1778	2	0.00
22/06/2020	2037 On 04-February-21	10,29	Put	Bond Future	10601	10	10601	10	0.00
22/06/2020	2037 On 04-February-21	11,90	Put	Bond Future	4309	4	4309	4	240.00
22/06/2020	2037 On 04-February-21	10,48	Put	Bond Future	9600	9	9600	9	0.00
22/06/2020	2037 On 04-February-21	10,27	Put	Bond Future	10710	10	10710	10	0.00
22/06/2020	2037 On 04-February-21	13,73	Put	Bond Future	1298	1	1298	1	300.00
22/06/2020	2037 On 04-February-21	10,85	Put	Bond Future	7851	8	7851	8	72.00
22/06/2020	2037 On 04-February-21	10,35	Put	Bond Future	10278	10	10278	10	72.00
22/06/2020	2037 On 04-February-21	10,28	Put	Bond Future	10655	10	10655	10	0.00
22/06/2020	2037 On 04-February-21	9,65	Put	Bond Future	14428	14	14428	14	0.00
22/06/2020	2037 On 04-February-21	11,97	Put	Bond Future	4132	4	4132	4	0.00
22/06/2020	2037 On 06-May-21			Bond Future	11.90	78.7949	11.8955	78.7949	0.00
22/06/2020	2037 On 06-May-21	12,42	Call	Bond Future	7032	7	7032	7	0.00
22/06/2020	2037 On 06-May-21	12,43	Call	Bond Future	7065	7	7065	7	0.00
22/06/2020	2037 On 06-May-21	12,44	Call	Bond Future	7098	7	7098	7	0.00
22/06/2020	2037 On 06-May-21	12,43	Put	Bond Future	4099	4	4099	4	0.00
22/06/2020	2037 On 06-May-21	12,44	Put	Bond Future	4078	4	4078	4	0.00
22/06/2020	2037 On 06-May-21	12,42	Put	Bond Future	4120	4	4120	4	0.00
22/06/2020	2038 On 06-August-20			Bond Future	107.90	107.5938	107.9031	107.5938	10,569.00
22/06/2020	2038 On 05-November-20			Bond Future	109.08	108.7724	109.0845	108.7724	0.00
22/06/2020	2038 On 04-February-21			Bond Future	108.66	108.3451	108.6606	108.3451	0.00
22/06/2020	2038 On 06-May-21			Bond Future	109.98	109.6576	109.9767	109.6576	0.00
22/06/2020	2040 On 06-August-20			Bond Future	11.45	81.7562	11.4501	81.7562	55,869.00
22/06/2020	2040 On 06-August-20	10,02	Call	Bond Future	93	0	93	0	0.00
22/06/2020	2040 On 06-August-20	10,85	Call	Bond Future	844	1	844	1	0.00
22/06/2020	2040 On 06-August-20	10,03	Call	Bond Future	96	0	96	0	0.00
22/06/2020	2040 On 06-August-20	10,04	Call	Bond Future	99	0	99	0	0.00
22/06/2020	2040 On 06-August-20	11,26	Call	Bond Future	1815	2	1815	2	0.00
22/06/2020	2040 On 06-August-20	9,57	Call	Bond Future	20	0	20	0	800.00
22/06/2020	2040 On 06-August-20	10,07	Call	Bond Future	109	0	109	0	800.00
22/06/2020	2040 On 06-August-20	10,79	Call	Bond Future	738	1	738	1	0.00
22/06/2020	2040 On 06-August-20	10,07	Put	Bond Future	10002	10	10002	10	0.00
22/06/2020	2040 On 06-August-20	9,57	Put	Bond Future	13979	14	13979	14	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
22/06/2020	2040 On 06-August-20	10,79	Put	Bond Future	5243	5	5243	5	800.00
22/06/2020	2040 On 06-August-20	10,03	Put	Bond Future	10305	10	10305	10	0.00
22/06/2020	2040 On 06-August-20	10,85	Put	Bond Future	4923	5	4923	5	12,538.00
22/06/2020	2040 On 06-August-20	10,02	Put	Bond Future	10381	10	10381	10	0.00
22/06/2020	2040 On 06-August-20	11,26	Put	Bond Future	3073	3	3073	3	517.00
22/06/2020	2040 On 06-August-20	10,04	Put	Bond Future	10229	10	10229	10	0.00
22/06/2020	2040 On 05-November-20			Bond Future	11.66	82.6325	11.6639	82.6325	0.00
22/06/2020	2040 On 05-November-20	9,73	Call	Bond Future	499	1	499	1	2,000.00
22/06/2020	2040 On 05-November-20	9,50	Call	Bond Future	353	0	353	0	2,000.00
22/06/2020	2040 On 05-November-20	10,00	Call	Bond Future	726	1	726	1	2,230.00
22/06/2020	2040 On 05-November-20	10,30	Call	Bond Future	1062	1	1062	1	0.00
22/06/2020	2040 On 05-November-20	10,23	Call	Bond Future	975	1	975	1	2,000.00
22/06/2020	2040 On 05-November-20	11,00	Call	Bond Future	2321	3	2321	3	2,230.00
22/06/2020	2040 On 05-November-20	11,70	Call	Bond Future	4324	5	4324	5	0.00
22/06/2020	2040 On 05-November-20	10,31	Call	Bond Future	1074	1	1074	1	0.00
22/06/2020	2040 On 05-November-20	11,50	Call	Bond Future	3694	4	3694	4	0.00
22/06/2020	2040 On 05-November-20	10,32	Call	Bond Future	1087	1	1087	1	0.00
22/06/2020	2040 On 05-November-20	11,50	Put	Bond Future	4744	5	4744	5	2,000.00
22/06/2020	2040 On 05-November-20	10,31	Put	Bond Future	10466	10	10466	10	0.00
22/06/2020	2040 On 05-November-20	10,32	Put	Bond Future	10404	10	10404	10	0.00
22/06/2020	2040 On 05-November-20	9,50	Put	Bond Future	16235	16	16235	16	0.00
22/06/2020	2040 On 05-November-20	10,00	Put	Bond Future	12517	12	12517	12	0.00
22/06/2020	2040 On 05-November-20	11,70	Put	Bond Future	4095	4	4095	4	2,000.00
22/06/2020	2040 On 05-November-20	11,00	Put	Bond Future	6717	6	6717	6	0.00
22/06/2020	2040 On 05-November-20	10,23	Put	Bond Future	10976	11	10976	11	0.00
22/06/2020	2040 On 05-November-20	10,30	Put	Bond Future	10529	10	10529	10	0.00
22/06/2020	2040 On 05-November-20	9,73	Put	Bond Future	14464	14	14464	14	0.00
22/06/2020	2040 On 04-February-21			Bond Future	11.89	79.0853	11.8854	79.0853	0.00
22/06/2020	2040 On 04-February-21	10,07	Call	Bond Future	1245	1	1245	1	800.00
22/06/2020	2040 On 04-February-21	11,74	Call	Bond Future	4725	5	4725	5	0.00
22/06/2020	2040 On 04-February-21	10,41	Call	Bond Future	1704	2	1704	2	0.00
22/06/2020	2040 On 04-February-21	9,49	Call	Bond Future	680	1	680	1	500.00
22/06/2020	2040 On 04-February-21	9,57	Call	Bond Future	743	1	743	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	2040 On 04-February-21	10,42	Call	Bond Future	1719	2	1719	2	0.00
22/06/2020	2040 On 04-February-21	10,40	Call	Bond Future	1689	2	1689	2	0.00
22/06/2020	2040 On 04-February-21	10,24	Call	Bond Future	1462	2	1462	2	500.00
22/06/2020	2040 On 04-February-21	11,57	Call	Bond Future	4225	4	4225	4	0.00
22/06/2020	2040 On 04-February-21	11,57	Put	Bond Future	6203	6	6203	6	500.00
22/06/2020	2040 On 04-February-21	10,24	Put	Bond Future	12736	12	12736	12	0.00
22/06/2020	2040 On 04-February-21	10,40	Put	Bond Future	11756	11	11756	11	0.00
22/06/2020	2040 On 04-February-21	9,49	Put	Bond Future	17969	18	17969	18	0.00
22/06/2020	2040 On 04-February-21	9,57	Put	Bond Future	17361	17	17361	17	0.00
22/06/2020	2040 On 04-February-21	10,07	Put	Bond Future	13829	14	13829	14	0.00
22/06/2020	2040 On 04-February-21	10,42	Put	Bond Future	11637	11	11637	11	0.00
22/06/2020	2040 On 04-February-21	10,41	Put	Bond Future	11696	11	11696	11	0.00
22/06/2020	2040 On 04-February-21	11,74	Put	Bond Future	5627	5	5627	5	800.00
22/06/2020	2040 On 06-May-21			Bond Future	12.11	80.0266	12.1137	80.0266	0.00
22/06/2020	2040 On 06-May-21	12,43	Call	Bond Future	6631	7	6631	7	0.00
22/06/2020	2040 On 06-May-21	12,44	Call	Bond Future	6663	7	6663	7	0.00
22/06/2020	2040 On 06-May-21	12,42	Call	Bond Future	6599	7	6599	7	0.00
22/06/2020	2040 On 06-May-21	12,42	Put	Bond Future	4808	5	4808	5	0.00
22/06/2020	2040 On 06-May-21	12,43	Put	Bond Future	4783	5	4783	5	0.00
22/06/2020	2040 On 06-May-21	12,44	Put	Bond Future	4758	5	4758	5	0.00
22/06/2020	2044 On 06-August-20			Bond Future	11.54	78.3415	11.5423	78.3415	77,121.00
22/06/2020	2044 On 06-August-20	9,86	Call	Bond Future	41	0	41	0	0.00
22/06/2020	2044 On 06-August-20	9,36	Call	Bond Future	6	0	6	0	602.00
22/06/2020	2044 On 06-August-20	9,88	Call	Bond Future	44	0	44	0	0.00
22/06/2020	2044 On 06-August-20	9,98	Call	Bond Future	61	0	61	0	602.00
22/06/2020	2044 On 06-August-20	9,01	Call	Bond Future	1	0	1	0	140.00
22/06/2020	2044 On 06-August-20	9,66	Call	Bond Future	19	0	19	0	140.00
22/06/2020	2044 On 06-August-20	9,87	Call	Bond Future	42	0	42	0	0.00
22/06/2020	2044 On 06-August-20	10,93	Call	Bond Future	846	1	846	1	0.00
22/06/2020	2044 On 06-August-20	11,09	Call	Bond Future	1169	1	1169	1	0.00
22/06/2020	2044 On 06-August-20	9,01	Put	Bond Future	19936	19	19936	19	0.00
22/06/2020	2044 On 06-August-20	9,66	Put	Bond Future	14084	14	14084	14	0.00
22/06/2020	2044 On 06-August-20	9,88	Put	Bond Future	12251	12	12251	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
22/06/2020	2044 On 06-August-20	10,93	Put	Bond Future	4997	5	4997	5	140.00
22/06/2020	2044 On 06-August-20	9,87	Put	Bond Future	12333	12	12333	12	0.00
22/06/2020	2044 On 06-August-20	11,09	Put	Bond Future	4199	4	4199	4	602.00
22/06/2020	2044 On 06-August-20	9,98	Put	Bond Future	11445	11	11445	11	0.00
22/06/2020	2044 On 06-August-20	9,86	Put	Bond Future	12414	12	12414	12	0.00
22/06/2020	2044 On 06-August-20	9,36	Put	Bond Future	16706	16	16706	16	0.00
22/06/2020	2044 On 05-November-20			Bond Future	11.75	79.1812	11.7509	79.1812	0.00
22/06/2020	2044 On 05-November-20	9,72	Call	Bond Future	432	1	432	1	1,815.00
22/06/2020	2044 On 05-November-20	9,96	Call	Bond Future	612	1	612	1	0.00
22/06/2020	2044 On 05-November-20	11,38	Call	Bond Future	3116	3	3116	3	0.00
22/06/2020	2044 On 05-November-20	10,34	Call	Bond Future	1008	1	1008	1	0.00
22/06/2020	2044 On 05-November-20	10,36	Call	Bond Future	1033	1	1033	1	0.00
22/06/2020	2044 On 05-November-20	11,43	Call	Bond Future	3257	4	3257	4	0.00
22/06/2020	2044 On 05-November-20	9,97	Call	Bond Future	621	1	621	1	568.00
22/06/2020	2044 On 05-November-20	10,04	Call	Bond Future	684	1	684	1	525.00
22/06/2020	2044 On 05-November-20	9,34	Call	Bond Future	235	0	235	0	525.00
22/06/2020	2044 On 05-November-20	11,17	Call	Bond Future	2557	3	2557	3	0.00
22/06/2020	2044 On 05-November-20	8,87	Call	Bond Future	99	0	99	0	1,815.00
22/06/2020	2044 On 05-November-20	10,02	Call	Bond Future	665	1	665	1	1,815.00
22/06/2020	2044 On 05-November-20	10,35	Call	Bond Future	1020	1	1020	1	0.00
22/06/2020	2044 On 05-November-20	11,06	Call	Bond Future	2286	3	2286	3	0.00
22/06/2020	2044 On 05-November-20	9,29	Call	Bond Future	216	0	216	0	568.00
22/06/2020	2044 On 05-November-20	10,36	Put	Bond Future	10721	10	10721	10	0.00
22/06/2020	2044 On 05-November-20	10,04	Put	Bond Future	12897	12	12897	12	0.00
22/06/2020	2044 On 05-November-20	11,17	Put	Bond Future	6366	6	6366	6	1,815.00
22/06/2020	2044 On 05-November-20	11,43	Put	Bond Future	5321	5	5321	5	1,815.00
22/06/2020	2044 On 05-November-20	8,87	Put	Bond Future	22671	22	22671	22	0.00
22/06/2020	2044 On 05-November-20	10,35	Put	Bond Future	10786	10	10786	10	0.00
22/06/2020	2044 On 05-November-20	10,02	Put	Bond Future	13041	13	13041	13	0.00
22/06/2020	2044 On 05-November-20	9,34	Put	Bond Future	18419	18	18419	18	0.00
22/06/2020	2044 On 05-November-20	9,29	Put	Bond Future	18852	18	18852	18	0.00
22/06/2020	2044 On 05-November-20	9,96	Put	Bond Future	13476	13	13476	13	0.00
22/06/2020	2044 On 05-November-20	9,72	Put	Bond Future	15296	15	15296	15	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
22/06/2020	2044 On 05-November-20	11,06	Put	Bond Future	6853	7	6853	7	525.00
22/06/2020	2044 On 05-November-20	10,34	Put	Bond Future	10851	10	10851	10	0.00
22/06/2020	2044 On 05-November-20	11,38	Put	Bond Future	5511	5	5511	5	568.00
22/06/2020	2044 On 05-November-20	9,97	Put	Bond Future	13403	13	13403	13	0.00
22/06/2020	2044 On 04-February-21			Bond Future	11.97	75.7192	11.9672	75.7192	0.00
22/06/2020	2044 On 04-February-21	10,35	Call	Bond Future	1500	2	1500	2	0.00
22/06/2020	2044 On 04-February-21	10,37	Call	Bond Future	1528	2	1528	2	0.00
22/06/2020	2044 On 04-February-21	10,29	Call	Bond Future	1418	2	1418	2	0.00
22/06/2020	2044 On 04-February-21	9,66	Call	Bond Future	744	1	744	1	405.00
22/06/2020	2044 On 04-February-21	10,36	Call	Bond Future	1514	2	1514	2	0.00
22/06/2020	2044 On 04-February-21	10,04	Call	Bond Future	1113	1	1113	1	0.00
22/06/2020	2044 On 04-February-21	10,84	Call	Bond Future	2287	2	2287	2	0.00
22/06/2020	2044 On 04-February-21	10,36	Put	Bond Future	12523	12	12523	12	0.00
22/06/2020	2044 On 04-February-21	10,29	Put	Bond Future	12968	13	12968	13	405.00
22/06/2020	2044 On 04-February-21	9,66	Put	Bond Future	17425	17	17425	17	0.00
22/06/2020	2044 On 04-February-21	10,84	Put	Bond Future	9735	9	9735	9	405.00
22/06/2020	2044 On 04-February-21	10,35	Put	Bond Future	12586	12	12586	12	0.00
22/06/2020	2044 On 04-February-21	10,04	Put	Bond Future	14641	14	14641	14	0.00
22/06/2020	2044 On 04-February-21	10,37	Put	Bond Future	12460	12	12460	12	0.00
22/06/2020	2044 On 06-May-21			Bond Future	12.19	76.6205	12.1898	76.6205	0.00
22/06/2020	2044 On 06-May-21	12,45	Call	Bond Future	6444	7	6444	7	0.00
22/06/2020	2044 On 06-May-21	12,44	Call	Bond Future	6413	7	6413	7	0.00
22/06/2020	2044 On 06-May-21	12,43	Call	Bond Future	6382	7	6382	7	0.00
22/06/2020	2044 On 06-May-21	12,44	Put	Bond Future	4962	5	4962	5	0.00
22/06/2020	2044 On 06-May-21	12,43	Put	Bond Future	4987	5	4987	5	0.00
22/06/2020	2044 On 06-May-21	12,45	Put	Bond Future	4936	5	4936	5	0.00
22/06/2020	2046 On 06-August-20			Bond Future	97.90	97.6378	97.8995	97.6378	16,109.00
22/06/2020	2046 On 05-November-20			Bond Future	97.19	96.9221	97.1859	96.9221	0.00
22/06/2020	2046 On 04-February-21			Bond Future	98.34	98.0686	98.3351	98.0686	0.00
22/06/2020	2046 On 06-May-21			Bond Future	97.72	97.4481	97.7178	97.4481	0.00
22/06/2020	2050 On 06-August-20			Bond Future	98.40	98.0223	98.4016	98.0223	16,793.00
22/06/2020	2050 On 05-November-20			Bond Future	99.48	99.0957	99.4785	99.0957	0.00
22/06/2020	2050 On 04-February-21			Bond Future	98.75	98.3579	98.7450	98.3579	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
22/06/2020	2050 On 06-May-21			Bond Future	99.94	99.5495	99.9409	99.5495	0.00
22/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	AL37 On 06-August-20			Index Future	729.98	729.5920	729.9830	729.5920	0.00
22/06/2020	AL37 On 05-November-20			Index Future	737.87	737.4830	737.8660	737.4830	0.00
22/06/2020	AL37 On 04-February-21			Index Future	746.40	746.0250	746.4030	746.0250	0.00
22/06/2020	AL37 On 06-May-21			Index Future	755.26	754.8800	755.2580	754.8800	0.00
22/06/2020	AL7T On 06-August-20			Index Future	802.46	805.5110	802.4600	805.5110	0.00
22/06/2020	AL7T On 05-November-20			Index Future	811.13	814.2240	811.1260	814.2240	0.00
22/06/2020	AL7T On 04-February-21			Index Future	820.51	823.6540	820.5100	823.6540	0.00
22/06/2020	AL7T On 06-May-21			Index Future	830.25	833.4310	830.2450	833.4310	0.00
22/06/2020	ALBI On 06-August-20			Index Future	700.86	703.0700	700.8600	703.0700	212.00
22/06/2020	ALBI On 05-November-20			Index Future	708.43	710.6750	708.4290	710.6750	0.00
22/06/2020	ALBI On 04-February-21			Index Future	716.63	718.9050	716.6250	718.9050	0.00
22/06/2020	ALBI On 06-May-21			Index Future	725.13	727.4390	725.1270	727.4390	0.00
22/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C208 On 31-March-21			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
22/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2020	ES33 On 06-August-20			Bond Future	12.02	73.9304	12.0174	73.9304	350.00
22/06/2020	ES33 On 05-November-20			Bond Future	12.28	70.9476	12.2825	70.9476	0.00
22/06/2020	ES33 On 04-February-21			Bond Future	12.56	71.7705	12.5579	71.7705	0.00
22/06/2020	ES33 On 06-May-21			Bond Future	12.84	68.8465	12.8370	68.8465	0.00
22/06/2020	ES42 On 06-August-20			Bond Future	12.47	73.2529	12.4674	73.2529	4,919.00
22/06/2020	ES42 On 05-November-20			Bond Future	12.73	69.7794	12.7263	69.7794	0.00
22/06/2020	ES42 On 04-February-21			Bond Future	12.99	70.5896	12.9868	70.5896	0.00
22/06/2020	ES42 On 06-May-21			Bond Future	13.26	67.1703	13.2616	67.1703	0.00
22/06/2020	GOVI On 06-August-20			GOVI	693.01	695.2550	693.0120	695.2550	1,020.00
22/06/2020	GOVI On 06-August-20	728,14	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-August-20	728,13	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-August-20	728,12	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-August-20	728,13	Put	GOVI	351180	33	351180	33	0.00
22/06/2020	GOVI On 06-August-20	728,12	Put	GOVI	351080	33	351080	33	0.00
22/06/2020	GOVI On 06-August-20	728,14	Put	GOVI	351280	33	351280	33	0.00
22/06/2020	GOVI On 05-November-20			GOVI	700.50	702.7750	700.4960	702.7750	0.00
22/06/2020	GOVI On 05-November-20	737,83	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 05-November-20	737,84	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	GOVI On 05-November-20	737,85	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 05-November-20	737,85	Put	GOVI	373540	35	373540	35	0.00
22/06/2020	GOVI On 05-November-20	737,83	Put	GOVI	373340	35	373340	35	0.00
22/06/2020	GOVI On 05-November-20	737,84	Put	GOVI	373440	35	373440	35	0.00
22/06/2020	GOVI On 04-February-21			GOVI	708.60	710.9140	708.6000	710.9140	0.00
22/06/2020	GOVI On 04-February-21	750,95	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 04-February-21	750,96	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 04-February-21	750,94	Call	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 04-February-21	750,94	Put	GOVI	423400	40	423400	40	0.00
22/06/2020	GOVI On 04-February-21	750,95	Put	GOVI	423500	40	423500	40	0.00
22/06/2020	GOVI On 04-February-21	750,96	Put	GOVI	423600	40	423600	40	0.00
22/06/2020	GOVI On 06-May-21			GOVI	717.01	719.3530	717.0070	719.3530	0.00
22/06/2020	GOVI On 06-May-21	678,67	Call	GOVI	383370	41	383370	41	0.00
22/06/2020	GOVI On 06-May-21	678,69	Call	GOVI	383170	41	383170	41	0.00
22/06/2020	GOVI On 06-May-21	678,68	Call	GOVI	383270	41	383270	41	0.00
22/06/2020	GOVI On 06-May-21	678,69	Put	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-May-21	678,68	Put	GOVI	0	0	0	0	0.00
22/06/2020	GOVI On 06-May-21	678,67	Put	GOVI	0	0	0	0	0.00
22/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2020	IGOV On 06-August-20			Index Future	256.15	255.8550	256.1530	255.8550	1,207.00
22/06/2020	IGOV On 05-November-20			Index Future	258.98	258.6860	258.9830	258.6860	47.00
22/06/2020	IGOV On 04-February-21			Index Future	262.04	261.7440	262.0410	261.7440	0.00
22/06/2020	IGOV On 06-May-21			Index Future	265.21	264.9130	265.2120	264.9130	0.00
22/06/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
22/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
22/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.04	94.0500	94.0400	94.0500	0.00
22/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.29	92.3100	92.2900	92.3100	0.00
22/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.49	90.5100	90.4900	90.5100	0.00
22/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.48	89.5100	89.4800	89.5100	0.00
22/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.80	90.8300	90.8000	90.8300	51.00
22/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.27	90.3000	90.2700	90.3000	0.00
22/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.42	90.4600	90.4200	90.4600	0.00
22/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.59	93.6500	93.5900	93.6500	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
22/06/2020	IS05 On 20-December-22			Interest Rate Swap	94.11	94.2000	94.1100	94.2000	0.00
22/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.55	86.6600	86.5500	86.6600	0.00
22/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.13	92.2600	92.1300	92.2600	0.00
22/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/06/2020	IS10 On 17-December-25			Interest Rate Swap	80.91	81.0800	80.9100	81.0800	0.00
22/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.58	77.7300	77.5800	77.7300	0.00
22/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.12	76.2700	76.1200	76.2700	0.00
22/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.29	78.4300	78.2900	78.4300	0.00
22/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.46	82.5800	82.4600	82.5800	0.00
22/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.13	81.2300	81.1300	81.2300	0.00
22/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.32	83.4100	83.3200	83.4100	0.00
22/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.18	89.2800	89.1800	89.2800	0.00
22/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.64	89.7400	89.6400	89.7400	0.00
22/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.75	82.8600	82.7500	82.8600	0.00
22/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.60	90.7100	90.6000	90.7100	0.00
22/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.87	96.1200	3.8700	96.1200	0.00
22/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.71	96.2900	3.7100	96.2900	0.00
22/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.71	96.3000	3.7100	96.3000	0.00
22/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.59	96.4100	3.5900	96.4100	0.00
22/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.58	96.4200	3.5800	96.4200	0.00
22/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.56	96.4400	3.5600	96.4400	10.00
22/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.61	96.3900	3.6100	96.3900	0.00
22/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.78	96.2300	3.7800	96.2300	0.00
22/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.94	96.0750	3.9350	96.0750	0.00
22/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.9250	4.0950	95.9250	0.00
22/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7250	4.2750	95.7250	0.00
22/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.56	95.4650	4.5550	95.4650	0.00
22/06/2020	R023 On 06-August-20			Bond Future	5.12	109.7319	5.1170	109.7319	27,369.00
22/06/2020	R023 On 06-August-20	7,26	Call	Bond Future	5102	5	5102	5	0.00
22/06/2020	R023 On 06-August-20	7,28	Call	Bond Future	5149	5	5149	5	0.00
22/06/2020	R023 On 06-August-20	7,27	Call	Bond Future	5126	5	5126	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
22/06/2020	R023 On 06-August-20	7,28	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R023 On 06-August-20	7,27	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R023 On 06-August-20	7,26	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R023 On 05-November-20			Bond Future	5.21	106.9999	5.2069	106.9999	0.00
22/06/2020	R023 On 05-November-20	7,46	Call	Bond Future	4864	5	4864	5	0.00
22/06/2020	R023 On 05-November-20	7,45	Call	Bond Future	4844	5	4844	5	0.00
22/06/2020	R023 On 05-November-20	7,47	Call	Bond Future	4885	5	4885	5	0.00
22/06/2020	R023 On 05-November-20	7,45	Put	Bond Future	9	0	9	0	0.00
22/06/2020	R023 On 05-November-20	7,46	Put	Bond Future	8	0	8	0	0.00
22/06/2020	R023 On 05-November-20	7,47	Put	Bond Future	8	0	8	0	0.00
22/06/2020	R023 On 04-February-21			Bond Future	5.28	108.2402	5.2834	108.2402	0.00
22/06/2020	R023 On 04-February-21	6,32	Call	Bond Future	2326	2	2326	2	0.00
22/06/2020	R023 On 04-February-21	6,34	Call	Bond Future	2358	2	2358	2	0.00
22/06/2020	R023 On 04-February-21	6,33	Call	Bond Future	2342	2	2342	2	0.00
22/06/2020	R023 On 04-February-21	6,33	Put	Bond Future	296	0	296	0	0.00
22/06/2020	R023 On 04-February-21	6,32	Put	Bond Future	299	0	299	0	0.00
22/06/2020	R023 On 04-February-21	6,34	Put	Bond Future	293	0	293	0	0.00
22/06/2020	R023 On 06-May-21			Bond Future	5.35	105.6158	5.3518	105.6158	0.00
22/06/2020	R023 On 06-May-21	7,56	Call	Bond Future	3848	4	3848	4	0.00
22/06/2020	R023 On 06-May-21	7,58	Call	Bond Future	3879	4	3879	4	0.00
22/06/2020	R023 On 06-May-21	7,57	Call	Bond Future	3863	4	3863	4	0.00
22/06/2020	R023 On 06-May-21	7,57	Put	Bond Future	84	0	84	0	0.00
22/06/2020	R023 On 06-May-21	7,58	Put	Bond Future	82	0	82	0	0.00
22/06/2020	R023 On 06-May-21	7,56	Put	Bond Future	85	0	85	0	0.00
22/06/2020	R035 On 06-August-20			Bond Future	10.96	89.3632	10.9632	89.3632	99,535.00
22/06/2020	R035 On 06-August-20	9,92	Call	Bond Future	246	0	246	0	0.00
22/06/2020	R035 On 06-August-20	9,09	Call	Bond Future	16	0	16	0	500.00
22/06/2020	R035 On 06-August-20	9,00	Call	Bond Future	11	0	11	0	24,761.00
22/06/2020	R035 On 06-August-20	9,67	Call	Bond Future	121	0	121	0	500.00
22/06/2020	R035 On 06-August-20	9,93	Call	Bond Future	253	0	253	0	0.00
22/06/2020	R035 On 06-August-20	10,45	Call	Bond Future	927	1	927	1	0.00
22/06/2020	R035 On 06-August-20	9,91	Call	Bond Future	240	0	240	0	0.00
22/06/2020	R035 On 06-August-20	8,75	Call	Bond Future	4	0	4	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2020	R035 On 06-August-20	8,75	Put	Bond Future	16041	16	16041	16	0.00
22/06/2020	R035 On 06-August-20	9,93	Put	Bond Future	7240	7	7240	7	0.00
22/06/2020	R035 On 06-August-20	9,91	Put	Bond Future	7370	7	7370	7	0.00
22/06/2020	R035 On 06-August-20	9,00	Put	Bond Future	14027	14	14027	14	0.00
22/06/2020	R035 On 06-August-20	9,92	Put	Bond Future	7305	7	7305	7	0.00
22/06/2020	R035 On 06-August-20	10,45	Put	Bond Future	4297	4	4297	4	500.00
22/06/2020	R035 On 06-August-20	9,67	Put	Bond Future	8998	9	8998	9	0.00
22/06/2020	R035 On 06-August-20	9,09	Put	Bond Future	13319	13	13319	13	0.00
22/06/2020	R035 On 05-November-20			Bond Future	11.18	85.8460	11.1820	85.8460	0.00
22/06/2020	R035 On 05-November-20	10,33	Call	Bond Future	1760	2	1760	2	0.00
22/06/2020	R035 On 05-November-20	10,34	Call	Bond Future	1780	2	1780	2	0.00
22/06/2020	R035 On 05-November-20	10,32	Call	Bond Future	1740	2	1740	2	0.00
22/06/2020	R035 On 05-November-20	10,32	Put	Bond Future	7340	7	7340	7	0.00
22/06/2020	R035 On 05-November-20	10,33	Put	Bond Future	7292	7	7292	7	0.00
22/06/2020	R035 On 05-November-20	10,34	Put	Bond Future	7244	7	7244	7	0.00
22/06/2020	R035 On 04-February-21			Bond Future	11.41	86.8414	11.4088	86.8414	0.00
22/06/2020	R035 On 04-February-21	10,06	Call	Bond Future	1739	2	1739	2	0.00
22/06/2020	R035 On 04-February-21	10,14	Call	Bond Future	1864	2	1864	2	0.00
22/06/2020	R035 On 04-February-21	10,05	Call	Bond Future	1724	2	1724	2	0.00
22/06/2020	R035 On 04-February-21	11,14	Call	Bond Future	4104	4	4104	4	0.00
22/06/2020	R035 On 04-February-21	10,04	Call	Bond Future	1709	2	1709	2	0.00
22/06/2020	R035 On 04-February-21	10,05	Put	Bond Future	10519	10	10519	10	0.00
22/06/2020	R035 On 04-February-21	11,14	Put	Bond Future	5742	6	5742	6	650.00
22/06/2020	R035 On 04-February-21	10,04	Put	Bond Future	10574	10	10574	10	0.00
22/06/2020	R035 On 04-February-21	10,14	Put	Bond Future	10036	10	10036	10	650.00
22/06/2020	R035 On 04-February-21	10,06	Put	Bond Future	10465	10	10465	10	0.00
22/06/2020	R035 On 06-May-21			Bond Future	11.63	83.3956	11.6338	83.3956	0.00
22/06/2020	R035 On 06-May-21	12,35	Call	Bond Future	7682	8	7682	8	0.00
22/06/2020	R035 On 06-May-21	12,37	Call	Bond Future	7753	8	7753	8	0.00
22/06/2020	R035 On 06-May-21	10,24	Call	Bond Future	2105	2	2105	2	793.00
22/06/2020	R035 On 06-May-21	12,02	Call	Bond Future	6556	7	6556	7	0.00
22/06/2020	R035 On 06-May-21	11,32	Call	Bond Future	4451	5	4451	5	0.00
22/06/2020	R035 On 06-May-21	12,36	Call	Bond Future	7718	8	7718	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
22/06/2020	R035 On 06-May-21	11,32	Put	Bond Future	6312	6	6312	6	793.00
22/06/2020	R035 On 06-May-21	12,02	Put	Bond Future	4349	4	4349	4	793.00
22/06/2020	R035 On 06-May-21	12,36	Put	Bond Future	3641	4	3641	4	0.00
22/06/2020	R035 On 06-May-21	10,24	Put	Bond Future	10873	11	10873	11	0.00
22/06/2020	R035 On 06-May-21	12,35	Put	Bond Future	3660	4	3660	4	0.00
22/06/2020	R035 On 06-May-21	12,37	Put	Bond Future	3622	4	3622	4	0.00
22/06/2020	R186 On 06-August-20			Bond Future	7.70	115.3142	7.6980	115.3142	68,600.00
22/06/2020	R186 On 06-August-20	8,37	Call	Bond Future	3868	4	3868	4	0.00
22/06/2020	R186 On 06-August-20	7,45	Call	Bond Future	841	1	841	1	2,500.00
22/06/2020	R186 On 06-August-20	9,00	Call	Bond Future	6802	7	6802	7	900.00
22/06/2020	R186 On 06-August-20	8,00	Call	Bond Future	2383	2	2383	2	900.00
22/06/2020	R186 On 06-August-20	8,25	Call	Bond Future	3355	3	3355	3	0.00
22/06/2020	R186 On 06-August-20	8,38	Call	Bond Future	3912	4	3912	4	0.00
22/06/2020	R186 On 06-August-20	8,36	Call	Bond Future	3824	4	3824	4	0.00
22/06/2020	R186 On 06-August-20	8,36	Put	Bond Future	332	0	332	0	0.00
22/06/2020	R186 On 06-August-20	7,45	Put	Bond Future	2186	2	2186	2	2,500.00
22/06/2020	R186 On 06-August-20	8,00	Put	Bond Future	772	1	772	1	15,177.00
22/06/2020	R186 On 06-August-20	8,25	Put	Bond Future	433	0	433	0	0.00
22/06/2020	R186 On 06-August-20	8,38	Put	Bond Future	316	0	316	0	0.00
22/06/2020	R186 On 06-August-20	8,37	Put	Bond Future	323	0	323	0	0.00
22/06/2020	R186 On 06-August-20	9,00	Put	Bond Future	62	0	62	0	0.00
22/06/2020	R186 On 05-November-20			Bond Future	7.88	116.5489	7.8774	116.5489	0.00
22/06/2020	R186 On 05-November-20	7,00	Call	Bond Future	866	1	866	1	1,200.00
22/06/2020	R186 On 05-November-20	8,66	Call	Bond Future	5019	5	5019	5	0.00
22/06/2020	R186 On 05-November-20	8,65	Call	Bond Future	4982	5	4982	5	0.00
22/06/2020	R186 On 05-November-20	8,00	Call	Bond Future	2869	3	2869	3	1,200.00
22/06/2020	R186 On 05-November-20	8,64	Call	Bond Future	4945	5	4945	5	0.00
22/06/2020	R186 On 05-November-20	7,84	Call	Bond Future	2442	2	2442	2	3,500.00
22/06/2020	R186 On 05-November-20	8,34	Call	Bond Future	3904	4	3904	4	3,500.00
22/06/2020	R186 On 05-November-20	9,26	Call	Bond Future	7378	7	7378	7	0.00
22/06/2020	R186 On 05-November-20	8,34	Put	Bond Future	1553	2	1553	2	0.00
22/06/2020	R186 On 05-November-20	9,26	Put	Bond Future	533	1	533	1	3,500.00
22/06/2020	R186 On 05-November-20	8,65	Put	Bond Future	1090	1	1090	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
22/06/2020	R186 On 05-November-20	7,84	Put	Bond Future	2634	3	2634	3	0.00
22/06/2020	R186 On 05-November-20	8,64	Put	Bond Future	1103	1	1103	1	0.00
22/06/2020	R186 On 05-November-20	8,00	Put	Bond Future	2240	2	2240	2	0.00
22/06/2020	R186 On 05-November-20	8,66	Put	Bond Future	1078	1	1078	1	0.00
22/06/2020	R186 On 05-November-20	7,00	Put	Bond Future	5502	6	5502	6	0.00
22/06/2020	R186 On 04-February-21			Bond Future	8.06	112.6169	8.0581	112.6169	0.00
22/06/2020	R186 On 04-February-21	8,15	Call	Bond Future	3343	3	3343	3	0.00
22/06/2020	R186 On 04-February-21	8,16	Call	Bond Future	3369	3	3369	3	0.00
22/06/2020	R186 On 04-February-21	8,17	Call	Bond Future	3396	3	3396	3	0.00
22/06/2020	R186 On 04-February-21	8,16	Put	Bond Future	2869	3	2869	3	0.00
22/06/2020	R186 On 04-February-21	8,17	Put	Bond Future	2847	3	2847	3	0.00
22/06/2020	R186 On 04-February-21	8,15	Put	Bond Future	2892	3	2892	3	0.00
22/06/2020	R186 On 06-May-21			Bond Future	8.25	113.9558	8.2504	113.9558	0.00
22/06/2020	R186 On 06-May-21	10,78	Call	Bond Future	11541	12	11541	12	0.00
22/06/2020	R186 On 06-May-21	10,77	Call	Bond Future	11505	11	11505	11	0.00
22/06/2020	R186 On 06-May-21	10,76	Call	Bond Future	11468	11	11468	11	0.00
22/06/2020	R186 On 06-May-21	10,77	Put	Bond Future	438	0	438	0	0.00
22/06/2020	R186 On 06-May-21	10,76	Put	Bond Future	442	0	442	0	0.00
22/06/2020	R186 On 06-May-21	10,78	Put	Bond Future	433	0	433	0	0.00
22/06/2020	R197 On 06-August-20			Bond Future	307.77	307.7454	307.7701	307.7454	2,591.00
22/06/2020	R197 On 05-November-20			Bond Future	311.14	311.1154	311.1386	311.1154	0.00
22/06/2020	R197 On 04-February-21			Bond Future	306.88	306.8599	306.8822	306.8599	0.00
22/06/2020	R197 On 06-May-21			Bond Future	310.60	310.5774	310.5994	310.5774	0.00
22/06/2020	R202 On 06-August-20			Bond Future	215.27	215.0207	215.2725	215.0207	7,794.00
22/06/2020	R202 On 05-November-20			Bond Future	217.63	217.3753	217.6287	217.3753	0.00
22/06/2020	R202 On 04-February-21			Bond Future	215.99	215.7313	215.9866	215.7313	0.00
22/06/2020	R202 On 06-May-21			Bond Future	218.60	218.3443	218.6023	218.3443	0.00
22/06/2020	R208 On 06-August-20			Bond Future	3.60	104.4204	3.6042	104.4204	23,391.00
22/06/2020	R208 On 06-August-20	5,56	Call	Bond Future	1226	1	1226	1	0.00
22/06/2020	R208 On 06-August-20	5,57	Call	Bond Future	1232	1	1232	1	0.00
22/06/2020	R208 On 06-August-20	5,55	Call	Bond Future	1220	1	1220	1	0.00
22/06/2020	R208 On 06-August-20	5,55	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 06-August-20	5,56	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
22/06/2020	R208 On 06-August-20	5,57	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 05-November-20			Bond Future	3.11	102.1474	3.1150	102.1474	0.00
22/06/2020	R208 On 05-November-20	4,79	Call	Bond Future	649	1	649	1	0.00
22/06/2020	R208 On 05-November-20	4,78	Call	Bond Future	645	1	645	1	0.00
22/06/2020	R208 On 05-November-20	4,77	Call	Bond Future	641	1	641	1	0.00
22/06/2020	R208 On 05-November-20	4,78	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 05-November-20	4,77	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R208 On 05-November-20	4,79	Put	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20			Bond Future	10.91	68.0178	10.9113	68.0178	61,107.00
22/06/2020	R209 On 06-August-20	5,57	Call	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20	5,56	Call	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20	5,55	Call	Bond Future	0	0	0	0	0.00
22/06/2020	R209 On 06-August-20	5,56	Put	Bond Future	41758	41	41758	41	0.00
22/06/2020	R209 On 06-August-20	5,55	Put	Bond Future	41866	42	41866	42	0.00
22/06/2020	R209 On 06-August-20	5,57	Put	Bond Future	41650	41	41650	41	0.00
22/06/2020	R209 On 05-November-20			Bond Future	11.11	65.6063	11.1063	65.6063	0.00
22/06/2020	R209 On 05-November-20	10,00	Call	Bond Future	1311	1	1311	1	0.00
22/06/2020	R209 On 05-November-20	10,02	Call	Bond Future	1338	1	1338	1	0.00
22/06/2020	R209 On 05-November-20	10,01	Call	Bond Future	1325	1	1325	1	0.00
22/06/2020	R209 On 05-November-20	10,01	Put	Bond Future	7559	7	7559	7	0.00
22/06/2020	R209 On 05-November-20	10,02	Put	Bond Future	7512	7	7512	7	0.00
22/06/2020	R209 On 05-November-20	10,00	Put	Bond Future	7606	7	7606	7	0.00
22/06/2020	R209 On 04-February-21			Bond Future	11.30	66.3673	11.3030	66.3673	0.00
22/06/2020	R209 On 04-February-21	10,11	Call	Bond Future	1870	2	1870	2	0.00
22/06/2020	R209 On 04-February-21	10,12	Call	Bond Future	1885	2	1885	2	0.00
22/06/2020	R209 On 04-February-21	10,10	Call	Bond Future	1855	2	1855	2	0.00
22/06/2020	R209 On 04-February-21	10,10	Put	Bond Future	8558	8	8558	8	0.00
22/06/2020	R209 On 04-February-21	10,11	Put	Bond Future	8513	8	8513	8	0.00
22/06/2020	R209 On 04-February-21	10,12	Put	Bond Future	8468	8	8468	8	0.00
22/06/2020	R209 On 06-May-21			Bond Future	11.50	64.0148	11.5043	64.0148	0.00
22/06/2020	R209 On 06-May-21	12,22	Call	Bond Future	6855	7	6855	7	0.00
22/06/2020	R209 On 06-May-21	12,24	Call	Bond Future	6915	7	6915	7	0.00
22/06/2020	R209 On 06-May-21	12,23	Call	Bond Future	6885	7	6885	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
22/06/2020	R209 On 06-May-21	12,22	Put	Bond Future	3389	3	3389	3	0.00
22/06/2020	R209 On 06-May-21	12,24	Put	Bond Future	3357	3	3357	3	0.00
22/06/2020	R209 On 06-May-21	12,23	Put	Bond Future	3373	3	3373	3	0.00
22/06/2020	R210 On 06-August-20			Bond Future	186.59	186.5643	186.5859	186.5643	1,929.00
22/06/2020	R210 On 05-November-20			Bond Future	185.92	185.9014	185.9221	185.9014	0.00
22/06/2020	R210 On 04-February-21			Bond Future	188.12	188.1003	188.1204	188.1003	0.00
22/06/2020	R210 On 06-May-21			Bond Future	187.66	187.6372	187.6572	187.6372	0.00
22/06/2020	R212 On 06-August-20			Bond Future	166.28	166.2199	166.2837	166.2199	7,044.00
22/06/2020	R212 On 05-November-20			Bond Future	168.10	168.0407	168.1041	168.0407	0.00
22/06/2020	R212 On 04-February-21			Bond Future	167.77	167.7070	167.7705	167.7070	0.00
22/06/2020	R212 On 06-May-21			Bond Future	169.80	169.7385	169.8024	169.7385	0.00
22/06/2020	R213 On 06-August-20			Bond Future	9.81	85.2761	9.8058	85.2761	17,349.00
22/06/2020	R213 On 06-August-20	9,29	Call	Bond Future	693	1	693	1	0.00
22/06/2020	R213 On 06-August-20	9,31	Call	Bond Future	725	1	725	1	0.00
22/06/2020	R213 On 06-August-20	9,30	Call	Bond Future	709	1	709	1	0.00
22/06/2020	R213 On 06-August-20	9,30	Put	Bond Future	3649	3	3649	3	0.00
22/06/2020	R213 On 06-August-20	9,31	Put	Bond Future	3605	3	3605	3	0.00
22/06/2020	R213 On 06-August-20	9,29	Put	Bond Future	3692	3	3692	3	0.00
22/06/2020	R213 On 05-November-20			Bond Future	10.00	82.6604	10.0016	82.6604	0.00
22/06/2020	R213 On 05-November-20	9,59	Call	Bond Future	2300	2	2300	2	0.00
22/06/2020	R213 On 05-November-20	9,60	Call	Bond Future	2322	3	2322	3	0.00
22/06/2020	R213 On 05-November-20	9,61	Call	Bond Future	2345	3	2345	3	0.00
22/06/2020	R213 On 05-November-20	9,61	Put	Bond Future	4544	4	4544	4	0.00
22/06/2020	R213 On 05-November-20	9,59	Put	Bond Future	4613	4	4613	4	0.00
22/06/2020	R213 On 05-November-20	9,60	Put	Bond Future	4579	4	4579	4	0.00
22/06/2020	R213 On 04-February-21			Bond Future	10.20	83.6187	10.2034	83.6187	0.00
22/06/2020	R213 On 04-February-21	9,41	Call	Bond Future	2217	2	2217	2	0.00
22/06/2020	R213 On 04-February-21	9,40	Call	Bond Future	2198	2	2198	2	0.00
22/06/2020	R213 On 04-February-21	9,39	Call	Bond Future	2179	2	2179	2	0.00
22/06/2020	R213 On 04-February-21	9,40	Put	Bond Future	6658	6	6658	6	0.00
22/06/2020	R213 On 04-February-21	9,39	Put	Bond Future	6696	6	6696	6	0.00
22/06/2020	R213 On 04-February-21	9,41	Put	Bond Future	6619	6	6619	6	0.00
22/06/2020	R213 On 06-May-21			Bond Future	10.40	81.0804	10.4045	81.0804	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
22/06/2020	R213 On 06-May-21	11,90	Call	Bond Future	9143	9	9143	9	0.00
22/06/2020	R213 On 06-May-21	11,91	Call	Bond Future	9175	9	9175	9	0.00
22/06/2020	R213 On 06-May-21	11,89	Call	Bond Future	9110	9	9110	9	0.00
22/06/2020	R213 On 06-May-21	11,89	Put	Bond Future	1851	2	1851	2	0.00
22/06/2020	R213 On 06-May-21	11,90	Put	Bond Future	1838	2	1838	2	0.00
22/06/2020	R213 On 06-May-21	11,91	Put	Bond Future	1825	2	1825	2	0.00
22/06/2020	R214 On 06-August-20			Bond Future	11.24	65.4887	11.2351	65.4887	20,956.00
22/06/2020	R214 On 06-August-20	9,97	Call	Bond Future	165	0	165	0	0.00
22/06/2020	R214 On 06-August-20	9,99	Call	Bond Future	174	0	174	0	0.00
22/06/2020	R214 On 06-August-20	9,98	Call	Bond Future	170	0	170	0	0.00
22/06/2020	R214 On 06-August-20	9,97	Put	Bond Future	7762	8	7762	8	0.00
22/06/2020	R214 On 06-August-20	9,99	Put	Bond Future	7640	7	7640	7	0.00
22/06/2020	R214 On 06-August-20	9,98	Put	Bond Future	7701	7	7701	7	0.00
22/06/2020	R214 On 05-November-20			Bond Future	11.43	62.9132	11.4290	62.9132	0.00
22/06/2020	R214 On 05-November-20	10,25	Call	Bond Future	1287	1	1287	1	0.00
22/06/2020	R214 On 05-November-20	10,24	Call	Bond Future	1274	1	1274	1	0.00
22/06/2020	R214 On 05-November-20	10,26	Call	Bond Future	1300	1	1300	1	0.00
22/06/2020	R214 On 05-November-20	10,24	Put	Bond Future	8172	8	8172	8	0.00
22/06/2020	R214 On 05-November-20	10,25	Put	Bond Future	8123	8	8123	8	0.00
22/06/2020	R214 On 05-November-20	10,26	Put	Bond Future	8073	8	8073	8	0.00
22/06/2020	R214 On 04-February-21			Bond Future	11.63	63.6427	11.6288	63.6427	0.00
22/06/2020	R214 On 04-February-21	10,31	Call	Bond Future	1781	2	1781	2	0.00
22/06/2020	R214 On 04-February-21	10,33	Call	Bond Future	1810	2	1810	2	0.00
22/06/2020	R214 On 04-February-21	10,32	Call	Bond Future	1795	2	1795	2	0.00
22/06/2020	R214 On 04-February-21	10,32	Put	Bond Future	9234	9	9234	9	0.00
22/06/2020	R214 On 04-February-21	10,33	Put	Bond Future	9186	9	9186	9	0.00
22/06/2020	R214 On 04-February-21	10,31	Put	Bond Future	9282	9	9282	9	0.00
22/06/2020	R214 On 06-May-21			Bond Future	11.83	61.1194	11.8260	61.1194	0.00
22/06/2020	R214 On 06-May-21	12,27	Call	Bond Future	6119	6	6119	6	0.00
22/06/2020	R214 On 06-May-21	12,26	Call	Bond Future	6091	6	6091	6	0.00
22/06/2020	R214 On 06-May-21	12,25	Call	Bond Future	6063	6	6063	6	0.00
22/06/2020	R214 On 06-May-21	12,26	Put	Bond Future	3969	4	3969	4	0.00
22/06/2020	R214 On 06-May-21	12,25	Put	Bond Future	3988	4	3988	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
22/06/2020	R214 On 06-May-21	12,27	Put	Bond Future	3949	4	3949	4	0.00
22/06/2020	R248 On 06-August-20			Bond Future	11.49	81.6815	11.4920	81.6815	100,891.00
22/06/2020	R248 On 06-August-20	10,18	Call	Bond Future	126	0	126	0	0.00
22/06/2020	R248 On 06-August-20	11,85	Call	Bond Future	3792	4	3792	4	0.00
22/06/2020	R248 On 06-August-20	11,15	Call	Bond Future	1426	2	1426	2	0.00
22/06/2020	R248 On 06-August-20	10,85	Call	Bond Future	777	1	777	1	640.00
22/06/2020	R248 On 06-August-20	9,25	Call	Bond Future	3	0	3	0	20,640.00
22/06/2020	R248 On 06-August-20	10,20	Call	Bond Future	134	0	134	0	0.00
22/06/2020	R248 On 06-August-20	11,80	Call	Bond Future	3586	4	3586	4	470.00
22/06/2020	R248 On 06-August-20	12,75	Call	Bond Future	7948	8	7948	8	814.00
22/06/2020	R248 On 06-August-20	10,35	Call	Bond Future	207	0	207	0	640.00
22/06/2020	R248 On 06-August-20	9,00	Call	Bond Future	1	0	1	0	3,000.00
22/06/2020	R248 On 06-August-20	11,10	Call	Bond Future	1302	2	1302	2	470.00
22/06/2020	R248 On 06-August-20	12,25	Call	Bond Future	5575	6	5575	6	814.00
22/06/2020	R248 On 06-August-20	10,19	Call	Bond Future	130	0	130	0	0.00
22/06/2020	R248 On 06-August-20	10,19	Put	Bond Future	9675	9	9675	9	0.00
22/06/2020	R248 On 06-August-20	12,25	Put	Bond Future	845	1	845	1	0.00
22/06/2020	R248 On 06-August-20	11,10	Put	Bond Future	3972	4	3972	4	0.00
22/06/2020	R248 On 06-August-20	10,20	Put	Bond Future	9598	9	9598	9	0.00
22/06/2020	R248 On 06-August-20	11,80	Put	Bond Future	1597	1	1597	1	0.00
22/06/2020	R248 On 06-August-20	12,75	Put	Bond Future	377	0	377	0	0.00
22/06/2020	R248 On 06-August-20	11,85	Put	Bond Future	1490	1	1490	1	0.00
22/06/2020	R248 On 06-August-20	9,00	Put	Bond Future	20233	20	20233	20	0.00
22/06/2020	R248 On 06-August-20	9,25	Put	Bond Future	17809	17	17809	17	0.00
22/06/2020	R248 On 06-August-20	10,85	Put	Bond Future	5237	5	5237	5	0.00
22/06/2020	R248 On 06-August-20	11,15	Put	Bond Future	3747	3	3747	3	0.00
22/06/2020	R248 On 06-August-20	10,18	Put	Bond Future	9752	9	9752	9	0.00
22/06/2020	R248 On 06-August-20	10,35	Put	Bond Future	8470	8	8470	8	0.00
22/06/2020	R248 On 05-November-20			Bond Future	11.70	78.1451	11.6990	78.1451	0.00
22/06/2020	R248 On 05-November-20	11,00	Call	Bond Future	2249	2	2249	2	800.00
22/06/2020	R248 On 05-November-20	10,00	Call	Bond Future	670	1	670	1	800.00
22/06/2020	R248 On 05-November-20	10,04	Call	Bond Future	709	1	709	1	0.00
22/06/2020	R248 On 05-November-20	10,03	Call	Bond Future	699	1	699	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
22/06/2020	R248 On 05-November-20	10,02	Call	Bond Future	689	1	689	1	0.00
22/06/2020	R248 On 05-November-20	10,03	Put	Bond Future	12900	12	12900	12	0.00
22/06/2020	R248 On 05-November-20	10,02	Put	Bond Future	12973	13	12973	13	0.00
22/06/2020	R248 On 05-November-20	10,04	Put	Bond Future	12826	12	12826	12	0.00
22/06/2020	R248 On 05-November-20	10,00	Put	Bond Future	13121	13	13121	13	0.00
22/06/2020	R248 On 05-November-20	11,00	Put	Bond Future	6972	7	6972	7	0.00
22/06/2020	R248 On 04-February-21			Bond Future	11.91	79.0513	11.9135	79.0513	0.00
22/06/2020	R248 On 04-February-21	10,46	Call	Bond Future	1710	2	1710	2	0.00
22/06/2020	R248 On 04-February-21	10,47	Call	Bond Future	1726	2	1726	2	0.00
22/06/2020	R248 On 04-February-21	10,48	Call	Bond Future	1741	2	1741	2	0.00
22/06/2020	R248 On 04-February-21	10,48	Put	Bond Future	11670	11	11670	11	0.00
22/06/2020	R248 On 04-February-21	10,46	Put	Bond Future	11794	11	11794	11	0.00
22/06/2020	R248 On 04-February-21	10,47	Put	Bond Future	11732	11	11732	11	0.00
22/06/2020	R248 On 06-May-21			Bond Future	12.13	75.5761	12.1258	75.5761	0.00
22/06/2020	R248 On 06-May-21	12,34	Call	Bond Future	6332	7	6332	7	0.00
22/06/2020	R248 On 06-May-21	12,36	Call	Bond Future	6396	7	6396	7	0.00
22/06/2020	R248 On 06-May-21	12,35	Call	Bond Future	6364	7	6364	7	0.00
22/06/2020	R248 On 06-May-21	12,35	Put	Bond Future	5041	5	5041	5	0.00
22/06/2020	R248 On 06-May-21	12,36	Put	Bond Future	5015	5	5015	5	0.00
22/06/2020	R248 On 06-May-21	12,34	Put	Bond Future	5067	5	5067	5	0.00