



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 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
30/06/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	2025 On 06-August-20			Bond Future	137.69	137.7440	137.6893	137.7440	5,836.00
30/06/2020	2025 On 05-November-20			Bond Future	139.18	139.2497	139.1846	139.2497	0.00
30/06/2020	2025 On 04-February-21			Bond Future	139.34	139.4004	139.3356	139.4004	0.00
30/06/2020	2025 On 06-May-21			Bond Future	141.03	141.0943	141.0266	141.0943	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	2029 On 06-August-20			Bond Future	98.60	99.2329	98.5985	99.2329	5,012.00
30/06/2020	2029 On 05-November-20			Bond Future	98.55	99.1944	98.5462	99.1944	0.00
30/06/2020	2029 On 04-February-21			Bond Future	99.72	100.3746	99.7193	100.3746	0.00
30/06/2020	2029 On 06-May-21			Bond Future	99.79	100.4565	99.7917	100.4565	0.00
30/06/2020	2030 On 06-August-20			Bond Future	9.33	92.4845	9.3341	92.4845	106,586.00
30/06/2020	2030 On 06-August-20	9.09	Call	Bond Future	1083	1	1083	1	0.00
30/06/2020	2030 On 06-August-20	10.40	Call	Bond Future	6181	7	6181	7	0.00
30/06/2020	2030 On 06-August-20	9.05	Call	Bond Future	995	1	995	1	450.00
30/06/2020	2030 On 06-August-20	8.86	Call	Bond Future	638	1	638	1	800.00
30/06/2020	2030 On 06-August-20	8.36	Call	Bond Future	141	0	141	0	800.00
30/06/2020	2030 On 06-August-20	9.11	Call	Bond Future	1129	1	1129	1	0.00
30/06/2020	2030 On 06-August-20	11.25	Call	Bond Future	10388	11	10388	11	0.00
30/06/2020	2030 On 06-August-20	10.00	Call	Bond Future	4299	5	4299	5	470.00
30/06/2020	2030 On 06-August-20	10.70	Call	Bond Future	7652	8	7652	8	470.00
30/06/2020	2030 On 06-August-20	9.42	Call	Bond Future	1992	2	1992	2	0.00
30/06/2020	2030 On 06-August-20	9.95	Call	Bond Future	4074	4	4074	4	0.00
30/06/2020	2030 On 06-August-20	10.75	Call	Bond Future	7900	8	7900	8	0.00
30/06/2020	2030 On 06-August-20	10.05	Call	Bond Future	4527	5	4527	5	0.00
30/06/2020	2030 On 06-August-20	9.75	Call	Bond Future	3215	4	3215	4	450.00
30/06/2020	2030 On 06-August-20	9.10	Call	Bond Future	1106	1	1106	1	0.00
30/06/2020	2030 On 06-August-20	10.21	Call	Bond Future	5276	6	5276	6	622.00
30/06/2020	2030 On 06-August-20	10.87	Call	Bond Future	8498	9	8498	9	0.00
30/06/2020	2030 On 06-August-20	11.47	Call	Bond Future	11470	12	11470	12	0.00
30/06/2020	2030 On 06-August-20	9.20	Call	Bond Future	1349	2	1349	2	323.00
30/06/2020	2030 On 06-August-20	8.50	Call	Bond Future	225	0	225	0	323.00
30/06/2020	2030 On 06-August-20	8.50	Put	Bond Future	5285	5	5285	5	0.00
30/06/2020	2030 On 06-August-20	11.47	Put	Bond Future	7	0	7	0	622.00
30/06/2020	2030 On 06-August-20	10.87	Put	Bond Future	54	0	54	0	622.00
30/06/2020	2030 On 06-August-20	10.75	Put	Bond Future	78	0	78	0	0.00
30/06/2020	2030 On 06-August-20	9.20	Put	Bond Future	2140	2	2140	2	2,500.00
30/06/2020	2030 On 06-August-20	9.10	Put	Bond Future	2491	2	2491	2	0.00
30/06/2020	2030 On 06-August-20	9.42	Put	Bond Future	1491	1	1491	1	800.00
30/06/2020	2030 On 06-August-20	11.25	Put	Bond Future	15	0	15	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	2030 On 06-August-20	10.21	Put	Bond Future	330	0	330	0	0.00
30/06/2020	2030 On 06-August-20	10.00	Put	Bond Future	506	0	506	0	0.00
30/06/2020	2030 On 06-August-20	9.11	Put	Bond Future	2454	2	2454	2	0.00
30/06/2020	2030 On 06-August-20	9.75	Put	Bond Future	822	1	822	1	0.00
30/06/2020	2030 On 06-August-20	10.05	Put	Bond Future	458	0	458	0	0.00
30/06/2020	2030 On 06-August-20	9.95	Put	Bond Future	559	0	559	0	5,850.00
30/06/2020	2030 On 06-August-20	10.40	Put	Bond Future	208	0	208	0	0.00
30/06/2020	2030 On 06-August-20	8.86	Put	Bond Future	3471	3	3471	3	0.00
30/06/2020	2030 On 06-August-20	8.36	Put	Bond Future	6086	6	6086	6	0.00
30/06/2020	2030 On 06-August-20	10.70	Put	Bond Future	91	0	91	0	0.00
30/06/2020	2030 On 06-August-20	9.05	Put	Bond Future	2679	2	2679	2	0.00
30/06/2020	2030 On 06-August-20	9.09	Put	Bond Future	2528	2	2528	2	0.00
30/06/2020	2030 On 05-November-20			Bond Future	9.53	93.4733	9.5261	93.4733	0.00
30/06/2020	2030 On 05-November-20	8.85	Call	Bond Future	1912	2	1912	2	3,000.00
30/06/2020	2030 On 05-November-20	9.61	Call	Bond Future	3819	4	3819	4	0.00
30/06/2020	2030 On 05-November-20	9.04	Call	Bond Future	2320	3	2320	3	1,000.00
30/06/2020	2030 On 05-November-20	8.34	Call	Bond Future	1075	1	1075	1	1,000.00
30/06/2020	2030 On 05-November-20	8.73	Call	Bond Future	1679	2	1679	2	3,000.00
30/06/2020	2030 On 05-November-20	9.38	Call	Bond Future	3165	3	3165	3	0.00
30/06/2020	2030 On 05-November-20	9.39	Call	Bond Future	3192	3	3192	3	0.00
30/06/2020	2030 On 05-November-20	8.10	Call	Bond Future	805	1	805	1	3,000.00
30/06/2020	2030 On 05-November-20	10.06	Call	Bond Future	5302	6	5302	6	0.00
30/06/2020	2030 On 05-November-20	8.53	Call	Bond Future	1337	1	1337	1	15,646.00
30/06/2020	2030 On 05-November-20	8.36	Call	Bond Future	1100	1	1100	1	14,160.00
30/06/2020	2030 On 05-November-20	8.86	Call	Bond Future	1932	2	1932	2	14,160.00
30/06/2020	2030 On 05-November-20	9.86	Call	Bond Future	4611	5	4611	5	0.00
30/06/2020	2030 On 05-November-20	9.23	Call	Bond Future	2775	3	2775	3	3,000.00
30/06/2020	2030 On 05-November-20	10.47	Call	Bond Future	6843	7	6843	7	0.00
30/06/2020	2030 On 05-November-20	9.03	Call	Bond Future	2297	2	2297	2	15,646.00
30/06/2020	2030 On 05-November-20	10.37	Call	Bond Future	6455	7	6455	7	0.00
30/06/2020	2030 On 05-November-20	9.40	Call	Bond Future	3219	3	3219	3	0.00
30/06/2020	2030 On 05-November-20	9.40	Put	Bond Future	3939	4	3939	4	0.00
30/06/2020	2030 On 05-November-20	10.47	Put	Bond Future	1683	2	1683	2	3,000.00

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30/06/2020	2030 On 05-November-20	8.53	Put	Bond Future	7231	7	7231	7	0.00
30/06/2020	2030 On 05-November-20	8.86	Put	Bond Future	5820	5	5820	5	0.00
30/06/2020	2030 On 05-November-20	9.03	Put	Bond Future	5173	5	5173	5	0.00
30/06/2020	2030 On 05-November-20	10.37	Put	Bond Future	1823	2	1823	2	15,646.00
30/06/2020	2030 On 05-November-20	8.73	Put	Bond Future	6350	6	6350	6	0.00
30/06/2020	2030 On 05-November-20	9.23	Put	Bond Future	4477	4	4477	4	0.00
30/06/2020	2030 On 05-November-20	8.36	Put	Bond Future	8050	8	8050	8	0.00
30/06/2020	2030 On 05-November-20	9.86	Put	Bond Future	2740	3	2740	3	14,160.00
30/06/2020	2030 On 05-November-20	9.38	Put	Bond Future	3999	4	3999	4	0.00
30/06/2020	2030 On 05-November-20	10.06	Put	Bond Future	2335	2	2335	2	1,000.00
30/06/2020	2030 On 05-November-20	9.39	Put	Bond Future	3969	4	3969	4	0.00
30/06/2020	2030 On 05-November-20	8.10	Put	Bond Future	9397	9	9397	9	0.00
30/06/2020	2030 On 05-November-20	9.04	Put	Bond Future	5136	5	5136	5	0.00
30/06/2020	2030 On 05-November-20	9.61	Put	Bond Future	3344	3	3344	3	3,000.00
30/06/2020	2030 On 05-November-20	8.34	Put	Bond Future	8149	8	8149	8	0.00
30/06/2020	2030 On 05-November-20	8.85	Put	Bond Future	5859	6	5859	6	0.00
30/06/2020	2030 On 04-February-21			Bond Future	9.72	90.5586	9.7206	90.5586	0.00
30/06/2020	2030 On 04-February-21	8.37	Call	Bond Future	1557	2	1557	2	1,000.00
30/06/2020	2030 On 04-February-21	9.17	Call	Bond Future	3001	3	3001	3	0.00
30/06/2020	2030 On 04-February-21	9.12	Call	Bond Future	2889	3	2889	3	1,000.00
30/06/2020	2030 On 04-February-21	8.36	Call	Bond Future	1543	2	1543	2	800.00
30/06/2020	2030 On 04-February-21	9.16	Call	Bond Future	2978	3	2978	3	0.00
30/06/2020	2030 On 04-February-21	9.15	Call	Bond Future	2956	3	2956	3	0.00
30/06/2020	2030 On 04-February-21	8.86	Call	Bond Future	2346	3	2346	3	800.00
30/06/2020	2030 On 04-February-21	10.20	Call	Bond Future	5854	6	5854	6	0.00
30/06/2020	2030 On 04-February-21	10.20	Put	Bond Future	3266	3	3266	3	1,800.00
30/06/2020	2030 On 04-February-21	8.86	Put	Bond Future	7247	7	7247	7	0.00
30/06/2020	2030 On 04-February-21	9.12	Put	Bond Future	6274	6	6274	6	0.00
30/06/2020	2030 On 04-February-21	8.36	Put	Bond Future	9452	9	9452	9	0.00
30/06/2020	2030 On 04-February-21	9.16	Put	Bond Future	6133	6	6133	6	0.00
30/06/2020	2030 On 04-February-21	9.15	Put	Bond Future	6168	6	6168	6	0.00
30/06/2020	2030 On 04-February-21	9.17	Put	Bond Future	6098	6	6098	6	0.00
30/06/2020	2030 On 04-February-21	8.37	Put	Bond Future	9404	9	9404	9	0.00

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30/06/2020	2030 On 06-May-21			Bond Future	9.93	91.6393	9.9256	91.6393	0.00
30/06/2020	2030 On 06-May-21	10.74	Call	Bond Future	7084	7	7084	7	0.00
30/06/2020	2030 On 06-May-21	9.15	Call	Bond Future	2668	3	2668	3	0.00
30/06/2020	2030 On 06-May-21	11.69	Call	Bond Future	10241	11	10241	11	0.00
30/06/2020	2030 On 06-May-21	11.70	Call	Bond Future	10277	11	10277	11	0.00
30/06/2020	2030 On 06-May-21	7.97	Call	Bond Future	977	1	977	1	700.00
30/06/2020	2030 On 06-May-21	9.92	Call	Bond Future	4528	5	4528	5	0.00
30/06/2020	2030 On 06-May-21	10.04	Call	Bond Future	4865	5	4865	5	0.00
30/06/2020	2030 On 06-May-21	9.22	Call	Bond Future	2816	3	2816	3	0.00
30/06/2020	2030 On 06-May-21	11.71	Call	Bond Future	10312	11	10312	11	0.00
30/06/2020	2030 On 06-May-21	11.71	Put	Bond Future	1433	1	1433	1	0.00
30/06/2020	2030 On 06-May-21	9.22	Put	Bond Future	6680	6	6680	6	700.00
30/06/2020	2030 On 06-May-21	7.97	Put	Bond Future	12236	12	12236	12	0.00
30/06/2020	2030 On 06-May-21	9.92	Put	Bond Future	4558	4	4558	4	700.00
30/06/2020	2030 On 06-May-21	9.15	Put	Bond Future	6928	7	6928	7	0.00
30/06/2020	2030 On 06-May-21	11.69	Put	Bond Future	1455	1	1455	1	0.00
30/06/2020	2030 On 06-May-21	11.70	Put	Bond Future	1444	1	1444	1	0.00
30/06/2020	2030 On 06-May-21	10.04	Put	Bond Future	4258	4	4258	4	0.00
30/06/2020	2030 On 06-May-21	10.74	Put	Bond Future	2880	3	2880	3	0.00
30/06/2020	2032 On 06-August-20			Bond Future	10.24	90.2270	10.2396	90.2270	104,991.00
30/06/2020	2032 On 06-August-20	9.91	Call	Bond Future	1072	1	1072	1	0.00
30/06/2020	2032 On 06-August-20	9.45	Call	Bond Future	345	0	345	0	0.00
30/06/2020	2032 On 06-August-20	9.46	Call	Bond Future	355	0	355	0	0.00
30/06/2020	2032 On 06-August-20	8.79	Call	Bond Future	41	0	41	0	800.00
30/06/2020	2032 On 06-August-20	9.29	Call	Bond Future	215	0	215	0	800.00
30/06/2020	2032 On 06-August-20	9.47	Call	Bond Future	365	0	365	0	0.00
30/06/2020	2032 On 06-August-20	9.47	Put	Bond Future	5224	5	5224	5	0.00
30/06/2020	2032 On 06-August-20	9.45	Put	Bond Future	5336	5	5336	5	0.00
30/06/2020	2032 On 06-August-20	8.79	Put	Bond Future	9509	9	9509	9	0.00
30/06/2020	2032 On 06-August-20	9.29	Put	Bond Future	6265	6	6265	6	0.00
30/06/2020	2032 On 06-August-20	9.46	Put	Bond Future	5280	5	5280	5	0.00
30/06/2020	2032 On 06-August-20	9.91	Put	Bond Future	3108	3	3108	3	800.00
30/06/2020	2032 On 05-November-20			Bond Future	10.45	87.0464	10.4503	87.0464	0.00

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30/06/2020	2032 On 05-November-20	9.76	Call	Bond Future	2261	2	2261	2	0.00
30/06/2020	2032 On 05-November-20	10.99	Call	Bond Future	5876	6	5876	6	0.00
30/06/2020	2032 On 05-November-20	11.08	Call	Bond Future	6210	7	6210	7	0.00
30/06/2020	2032 On 05-November-20	9.11	Call	Bond Future	1120	1	1120	1	3,000.00
30/06/2020	2032 On 05-November-20	9.61	Call	Bond Future	1944	2	1944	2	3,000.00
30/06/2020	2032 On 05-November-20	9.44	Call	Bond Future	1621	2	1621	2	1,000.00
30/06/2020	2032 On 05-November-20	9.77	Call	Bond Future	2283	2	2283	2	0.00
30/06/2020	2032 On 05-November-20	8.94	Call	Bond Future	923	1	923	1	1,000.00
30/06/2020	2032 On 05-November-20	9.75	Call	Bond Future	2239	2	2239	2	0.00
30/06/2020	2032 On 05-November-20	9.75	Put	Bond Future	6513	6	6513	6	0.00
30/06/2020	2032 On 05-November-20	9.11	Put	Bond Future	9559	9	9559	9	0.00
30/06/2020	2032 On 05-November-20	8.94	Put	Bond Future	10513	10	10513	10	0.00
30/06/2020	2032 On 05-November-20	11.08	Put	Bond Future	2602	2	2602	2	1,000.00
30/06/2020	2032 On 05-November-20	9.77	Put	Bond Future	6431	6	6431	6	0.00
30/06/2020	2032 On 05-November-20	9.44	Put	Bond Future	7880	7	7880	7	0.00
30/06/2020	2032 On 05-November-20	9.61	Put	Bond Future	7108	7	7108	7	0.00
30/06/2020	2032 On 05-November-20	9.76	Put	Bond Future	6472	6	6472	6	0.00
30/06/2020	2032 On 05-November-20	10.99	Put	Bond Future	2771	2	2771	2	3,000.00
30/06/2020	2032 On 04-February-21			Bond Future	10.66	88.0623	10.6612	88.0623	0.00
30/06/2020	2032 On 04-February-21	8.79	Call	Bond Future	1224	1	1224	1	800.00
30/06/2020	2032 On 04-February-21	9.61	Call	Bond Future	2416	3	2416	3	0.00
30/06/2020	2032 On 04-February-21	9.29	Call	Bond Future	1871	2	1871	2	800.00
30/06/2020	2032 On 04-February-21	9.63	Call	Bond Future	2456	3	2456	3	0.00
30/06/2020	2032 On 04-February-21	10.82	Call	Bond Future	5486	6	5486	6	0.00
30/06/2020	2032 On 04-February-21	9.62	Call	Bond Future	2436	3	2436	3	0.00
30/06/2020	2032 On 04-February-21	9.62	Put	Bond Future	8702	8	8702	8	0.00
30/06/2020	2032 On 04-February-21	9.63	Put	Bond Future	8659	8	8659	8	0.00
30/06/2020	2032 On 04-February-21	9.29	Put	Bond Future	10255	10	10255	10	0.00
30/06/2020	2032 On 04-February-21	10.82	Put	Bond Future	4582	4	4582	4	800.00
30/06/2020	2032 On 04-February-21	9.61	Put	Bond Future	8746	8	8746	8	0.00
30/06/2020	2032 On 04-February-21	8.79	Put	Bond Future	12945	12	12945	12	0.00
30/06/2020	2032 On 06-May-21			Bond Future	10.88	84.9657	10.8796	84.9657	0.00
30/06/2020	2032 On 06-May-21	12.11	Call	Bond Future	9085	10	9085	10	0.00

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30/06/2020	2032 On 06-May-21	12.12	Call	Bond Future	9117	10	9117	10	0.00
30/06/2020	2032 On 06-May-21	12.10	Call	Bond Future	9052	10	9052	10	0.00
30/06/2020	2032 On 06-May-21	12.10	Put	Bond Future	2630	3	2630	3	0.00
30/06/2020	2032 On 06-May-21	12.11	Put	Bond Future	2613	3	2613	3	0.00
30/06/2020	2032 On 06-May-21	12.12	Put	Bond Future	2596	3	2596	3	0.00
30/06/2020	2033 On 06-August-20			Bond Future	94.42	94.7419	94.4231	94.7419	12,378.00
30/06/2020	2033 On 05-November-20			Bond Future	94.25	94.5803	94.2514	94.5803	0.00
30/06/2020	2033 On 04-February-21			Bond Future	95.37	95.7056	95.3734	95.7056	0.00
30/06/2020	2033 On 06-May-21			Bond Future	95.32	95.6540	95.3164	95.6540	0.00
30/06/2020	2037 On 06-August-20			Bond Future	11.16	81.3599	11.1577	81.3599	103,338.00
30/06/2020	2037 On 06-August-20	9.87	Call	Bond Future	108	0	108	0	0.00
30/06/2020	2037 On 06-August-20	9.86	Call	Bond Future	104	0	104	0	0.00
30/06/2020	2037 On 06-August-20	9.88	Call	Bond Future	111	0	111	0	0.00
30/06/2020	2037 On 06-August-20	9.86	Put	Bond Future	8974	8	8974	8	0.00
30/06/2020	2037 On 06-August-20	9.87	Put	Bond Future	8903	8	8903	8	0.00
30/06/2020	2037 On 06-August-20	9.88	Put	Bond Future	8833	8	8833	8	0.00
30/06/2020	2037 On 05-November-20			Bond Future	11.37	82.2299	11.3688	82.2299	276.00
30/06/2020	2037 On 05-November-20	10.19	Call	Bond Future	1571	2	1571	2	0.00
30/06/2020	2037 On 05-November-20	10.17	Call	Bond Future	1540	2	1540	2	0.00
30/06/2020	2037 On 05-November-20	10.18	Call	Bond Future	1555	2	1555	2	0.00
30/06/2020	2037 On 05-November-20	10.17	Put	Bond Future	9443	9	9443	9	0.00
30/06/2020	2037 On 05-November-20	10.19	Put	Bond Future	9333	9	9333	9	0.00
30/06/2020	2037 On 05-November-20	10.18	Put	Bond Future	9388	9	9388	9	0.00
30/06/2020	2037 On 04-February-21			Bond Future	11.58	78.9340	11.5847	78.9340	0.00
30/06/2020	2037 On 04-February-21	11.97	Call	Bond Future	6770	7	6770	7	300.00
30/06/2020	2037 On 04-February-21	9.65	Call	Bond Future	1408	2	1408	2	72.00
30/06/2020	2037 On 04-February-21	13.73	Call	Bond Future	12872	14	12872	14	0.00
30/06/2020	2037 On 04-February-21	10.85	Call	Bond Future	3523	4	3523	4	0.00
30/06/2020	2037 On 04-February-21	10.35	Call	Bond Future	2444	3	2444	3	0.00
30/06/2020	2037 On 04-February-21	10.27	Call	Bond Future	2305	3	2305	3	0.00
30/06/2020	2037 On 04-February-21	11.90	Call	Bond Future	6538	7	6538	7	0.00
30/06/2020	2037 On 04-February-21	10.28	Call	Bond Future	2322	3	2322	3	0.00
30/06/2020	2037 On 04-February-21	10.48	Call	Bond Future	2680	3	2680	3	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
30/06/2020	2037 On 04-February-21	10.29	Call	Bond Future	2339	3	2339	3	0.00
30/06/2020	2037 On 04-February-21	10.29	Put	Bond Future	10668	10	10668	10	0.00
30/06/2020	2037 On 04-February-21	11.90	Put	Bond Future	4696	4	4696	4	240.00
30/06/2020	2037 On 04-February-21	10.48	Put	Bond Future	9705	9	9705	9	0.00
30/06/2020	2037 On 04-February-21	10.27	Put	Bond Future	10773	10	10773	10	0.00
30/06/2020	2037 On 04-February-21	13.73	Put	Bond Future	1567	1	1567	1	300.00
30/06/2020	2037 On 04-February-21	10.85	Put	Bond Future	8092	7	8092	7	72.00
30/06/2020	2037 On 04-February-21	10.35	Put	Bond Future	10357	10	10357	10	72.00
30/06/2020	2037 On 04-February-21	10.28	Put	Bond Future	10721	10	10721	10	0.00
30/06/2020	2037 On 04-February-21	9.65	Put	Bond Future	14358	14	14358	14	0.00
30/06/2020	2037 On 04-February-21	11.97	Put	Bond Future	4528	4	4528	4	0.00
30/06/2020	2037 On 06-May-21			Bond Future	11.81	79.8763	11.8084	79.8763	0.00
30/06/2020	2037 On 06-May-21	12.42	Call	Bond Future	7661	8	7661	8	0.00
30/06/2020	2037 On 06-May-21	12.43	Call	Bond Future	7694	8	7694	8	0.00
30/06/2020	2037 On 06-May-21	12.44	Call	Bond Future	7728	8	7728	8	0.00
30/06/2020	2037 On 06-May-21	12.43	Put	Bond Future	4227	4	4227	4	0.00
30/06/2020	2037 On 06-May-21	12.44	Put	Bond Future	4208	4	4208	4	0.00
30/06/2020	2037 On 06-May-21	12.42	Put	Bond Future	4247	4	4247	4	0.00
30/06/2020	2038 On 06-August-20			Bond Future	105.93	106.3839	105.9324	106.3839	10,539.00
30/06/2020	2038 On 05-November-20			Bond Future	107.08	107.5467	107.0830	107.5467	0.00
30/06/2020	2038 On 04-February-21			Bond Future	106.66	107.1322	106.6636	107.1322	0.00
30/06/2020	2038 On 06-May-21			Bond Future	107.96	108.4344	107.9584	108.4344	0.00
30/06/2020	2040 On 06-August-20			Bond Future	11.30	83.0856	11.2966	83.0856	55,778.00
30/06/2020	2040 On 06-August-20	10.02	Call	Bond Future	116	0	116	0	0.00
30/06/2020	2040 On 06-August-20	10.03	Call	Bond Future	120	0	120	0	0.00
30/06/2020	2040 On 06-August-20	10.04	Call	Bond Future	124	0	124	0	0.00
30/06/2020	2040 On 06-August-20	10.85	Call	Bond Future	1088	1	1088	1	0.00
30/06/2020	2040 On 06-August-20	11.26	Call	Bond Future	2229	3	2229	3	0.00
30/06/2020	2040 On 06-August-20	9.57	Call	Bond Future	24	0	24	0	800.00
30/06/2020	2040 On 06-August-20	10.07	Call	Bond Future	136	0	136	0	800.00
30/06/2020	2040 On 06-August-20	10.79	Call	Bond Future	959	1	959	1	0.00
30/06/2020	2040 On 06-August-20	10.07	Put	Bond Future	9017	8	9017	8	0.00
30/06/2020	2040 On 06-August-20	9.57	Put	Bond Future	12971	12	12971	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
30/06/2020	2040 On 06-August-20	10.79	Put	Bond Future	4451	4	4451	4	800.00
30/06/2020	2040 On 06-August-20	10.03	Put	Bond Future	9316	9	9316	9	0.00
30/06/2020	2040 On 06-August-20	10.85	Put	Bond Future	4154	4	4154	4	12,496.00
30/06/2020	2040 On 06-August-20	11.26	Put	Bond Future	2473	2	2473	2	517.00
30/06/2020	2040 On 06-August-20	10.02	Put	Bond Future	9391	9	9391	9	0.00
30/06/2020	2040 On 06-August-20	10.04	Put	Bond Future	9241	9	9241	9	0.00
30/06/2020	2040 On 05-November-20			Bond Future	11.51	83.9740	11.5053	83.9740	0.00
30/06/2020	2040 On 05-November-20	9.73	Call	Bond Future	815	1	815	1	2,000.00
30/06/2020	2040 On 05-November-20	9.50	Call	Bond Future	608	1	608	1	2,000.00
30/06/2020	2040 On 05-November-20	10.00	Call	Bond Future	1122	1	1122	1	2,230.00
30/06/2020	2040 On 05-November-20	10.30	Call	Bond Future	1554	2	1554	2	0.00
30/06/2020	2040 On 05-November-20	10.23	Call	Bond Future	1444	2	1444	2	2,000.00
30/06/2020	2040 On 05-November-20	11.00	Call	Bond Future	3154	3	3154	3	2,230.00
30/06/2020	2040 On 05-November-20	11.70	Call	Bond Future	5358	6	5358	6	0.00
30/06/2020	2040 On 05-November-20	10.31	Call	Bond Future	1571	2	1571	2	0.00
30/06/2020	2040 On 05-November-20	11.50	Call	Bond Future	4679	5	4679	5	0.00
30/06/2020	2040 On 05-November-20	10.32	Call	Bond Future	1587	2	1587	2	0.00
30/06/2020	2040 On 05-November-20	11.50	Put	Bond Future	4713	4	4713	4	2,000.00
30/06/2020	2040 On 05-November-20	10.31	Put	Bond Future	9947	9	9947	9	0.00
30/06/2020	2040 On 05-November-20	10.32	Put	Bond Future	9887	9	9887	9	0.00
30/06/2020	2040 On 05-November-20	9.50	Put	Bond Future	15473	15	15473	15	0.00
30/06/2020	2040 On 05-November-20	10.00	Put	Bond Future	11898	11	11898	11	0.00
30/06/2020	2040 On 05-November-20	11.70	Put	Bond Future	4114	4	4114	4	2,000.00
30/06/2020	2040 On 05-November-20	11.00	Put	Bond Future	6534	6	6534	6	0.00
30/06/2020	2040 On 05-November-20	10.23	Put	Bond Future	10430	10	10430	10	0.00
30/06/2020	2040 On 05-November-20	10.30	Put	Bond Future	10006	9	10006	9	0.00
30/06/2020	2040 On 05-November-20	9.73	Put	Bond Future	13765	13	13765	13	0.00
30/06/2020	2040 On 04-February-21			Bond Future	11.72	80.4482	11.7189	80.4482	0.00
30/06/2020	2040 On 04-February-21	10.07	Call	Bond Future	1830	2	1830	2	800.00
30/06/2020	2040 On 04-February-21	11.74	Call	Bond Future	5936	6	5936	6	0.00
30/06/2020	2040 On 04-February-21	10.41	Call	Bond Future	2391	3	2391	3	0.00
30/06/2020	2040 On 04-February-21	9.49	Call	Bond Future	1096	1	1096	1	500.00
30/06/2020	2040 On 04-February-21	9.57	Call	Bond Future	1182	1	1182	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
30/06/2020	2040 On 04-February-21	10.42	Call	Bond Future	2409	3	2409	3	0.00
30/06/2020	2040 On 04-February-21	10.40	Call	Bond Future	2373	3	2373	3	0.00
30/06/2020	2040 On 04-February-21	10.24	Call	Bond Future	2098	2	2098	2	500.00
30/06/2020	2040 On 04-February-21	11.57	Call	Bond Future	5403	6	5403	6	0.00
30/06/2020	2040 On 04-February-21	11.57	Put	Bond Future	6346	6	6346	6	500.00
30/06/2020	2040 On 04-February-21	10.24	Put	Bond Future	12337	12	12337	12	0.00
30/06/2020	2040 On 04-February-21	10.40	Put	Bond Future	11406	11	11406	11	0.00
30/06/2020	2040 On 04-February-21	9.49	Put	Bond Future	17350	17	17350	17	0.00
30/06/2020	2040 On 04-February-21	9.57	Put	Bond Future	16765	16	16765	16	0.00
30/06/2020	2040 On 04-February-21	10.07	Put	Bond Future	13380	13	13380	13	0.00
30/06/2020	2040 On 04-February-21	10.42	Put	Bond Future	11293	11	11293	11	0.00
30/06/2020	2040 On 04-February-21	10.41	Put	Bond Future	11349	11	11349	11	0.00
30/06/2020	2040 On 04-February-21	11.74	Put	Bond Future	5804	5	5804	5	800.00
30/06/2020	2040 On 06-May-21			Bond Future	11.94	81.4086	11.9396	81.4086	0.00
30/06/2020	2040 On 06-May-21	12.43	Call	Bond Future	7716	8	7716	8	0.00
30/06/2020	2040 On 06-May-21	12.44	Call	Bond Future	7751	8	7751	8	0.00
30/06/2020	2040 On 06-May-21	12.42	Call	Bond Future	7681	8	7681	8	0.00
30/06/2020	2040 On 06-May-21	12.42	Put	Bond Future	4842	4	4842	4	0.00
30/06/2020	2040 On 06-May-21	12.43	Put	Bond Future	4819	4	4819	4	0.00
30/06/2020	2040 On 06-May-21	12.44	Put	Bond Future	4797	4	4797	4	0.00
30/06/2020	2044 On 06-August-20			Bond Future	11.42	79.4232	11.4249	79.4232	77,118.00
30/06/2020	2044 On 06-August-20	9.36	Call	Bond Future	6	0	6	0	602.00
30/06/2020	2044 On 06-August-20	9.86	Call	Bond Future	45	0	45	0	0.00
30/06/2020	2044 On 06-August-20	9.88	Call	Bond Future	49	0	49	0	0.00
30/06/2020	2044 On 06-August-20	9.98	Call	Bond Future	69	0	69	0	602.00
30/06/2020	2044 On 06-August-20	9.01	Call	Bond Future	1	0	1	0	140.00
30/06/2020	2044 On 06-August-20	9.66	Call	Bond Future	21	0	21	0	140.00
30/06/2020	2044 On 06-August-20	9.87	Call	Bond Future	47	0	47	0	0.00
30/06/2020	2044 On 06-August-20	10.93	Call	Bond Future	1024	1	1024	1	0.00
30/06/2020	2044 On 06-August-20	11.09	Call	Bond Future	1393	2	1393	2	0.00
30/06/2020	2044 On 06-August-20	9.01	Put	Bond Future	19168	18	19168	18	0.00
30/06/2020	2044 On 06-August-20	9.66	Put	Bond Future	13318	12	13318	12	0.00
30/06/2020	2044 On 06-August-20	9.88	Put	Bond Future	11489	11	11489	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	2044 On 06-August-20	10.93	Put	Bond Future	4407	4	4407	4	140.00
30/06/2020	2044 On 06-August-20	9.87	Put	Bond Future	11570	11	11570	11	0.00
30/06/2020	2044 On 06-August-20	11.09	Put	Bond Future	3656	3	3656	3	602.00
30/06/2020	2044 On 06-August-20	9.86	Put	Bond Future	11652	11	11652	11	0.00
30/06/2020	2044 On 06-August-20	9.36	Put	Bond Future	15938	15	15938	15	0.00
30/06/2020	2044 On 06-August-20	9.98	Put	Bond Future	10686	10	10686	10	0.00
30/06/2020	2044 On 05-November-20			Bond Future	11.63	80.2726	11.6298	80.2726	0.00
30/06/2020	2044 On 05-November-20	9.72	Call	Bond Future	705	1	705	1	1,815.00
30/06/2020	2044 On 05-November-20	9.96	Call	Bond Future	948	1	948	1	0.00
30/06/2020	2044 On 05-November-20	11.38	Call	Bond Future	3958	4	3958	4	0.00
30/06/2020	2044 On 05-November-20	10.34	Call	Bond Future	1452	2	1452	2	0.00
30/06/2020	2044 On 05-November-20	10.36	Call	Bond Future	1482	2	1482	2	0.00
30/06/2020	2044 On 05-November-20	11.43	Call	Bond Future	4110	4	4110	4	0.00
30/06/2020	2044 On 05-November-20	9.97	Call	Bond Future	959	1	959	1	568.00
30/06/2020	2044 On 05-November-20	10.04	Call	Bond Future	1041	1	1041	1	525.00
30/06/2020	2044 On 05-November-20	9.34	Call	Bond Future	420	1	420	1	525.00
30/06/2020	2044 On 05-November-20	11.17	Call	Bond Future	3347	4	3347	4	0.00
30/06/2020	2044 On 05-November-20	8.87	Call	Bond Future	203	0	203	0	1,815.00
30/06/2020	2044 On 05-November-20	10.02	Call	Bond Future	1017	1	1017	1	1,815.00
30/06/2020	2044 On 05-November-20	10.35	Call	Bond Future	1467	2	1467	2	0.00
30/06/2020	2044 On 05-November-20	11.06	Call	Bond Future	3043	3	3043	3	0.00
30/06/2020	2044 On 05-November-20	9.29	Call	Bond Future	391	0	391	0	568.00
30/06/2020	2044 On 05-November-20	10.36	Put	Bond Future	10402	10	10402	10	0.00
30/06/2020	2044 On 05-November-20	10.04	Put	Bond Future	12486	12	12486	12	0.00
30/06/2020	2044 On 05-November-20	11.17	Put	Bond Future	6387	6	6387	6	1,815.00
30/06/2020	2044 On 05-November-20	11.43	Put	Bond Future	5406	5	5406	5	1,815.00
30/06/2020	2044 On 05-November-20	8.87	Put	Bond Future	22006	21	22006	21	0.00
30/06/2020	2044 On 05-November-20	10.35	Put	Bond Future	10464	10	10464	10	0.00
30/06/2020	2044 On 05-November-20	10.02	Put	Bond Future	12624	12	12624	12	0.00
30/06/2020	2044 On 05-November-20	9.34	Put	Bond Future	17836	17	17836	17	0.00
30/06/2020	2044 On 05-November-20	9.29	Put	Bond Future	18258	17	18258	17	0.00
30/06/2020	2044 On 05-November-20	9.96	Put	Bond Future	13043	12	13043	12	0.00
30/06/2020	2044 On 05-November-20	9.72	Put	Bond Future	14800	14	14800	14	0.00

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30/06/2020	2044 On 05-November-20	11.06	Put	Bond Future	6841	6	6841	6	525.00
30/06/2020	2044 On 05-November-20	10.34	Put	Bond Future	10526	10	10526	10	0.00
30/06/2020	2044 On 05-November-20	11.38	Put	Bond Future	5585	5	5585	5	568.00
30/06/2020	2044 On 05-November-20	9.97	Put	Bond Future	12973	12	12973	12	0.00
30/06/2020	2044 On 04-February-21			Bond Future	11.84	76.8286	11.8397	76.8286	0.00
30/06/2020	2044 On 04-February-21	10.35	Call	Bond Future	2110	2	2110	2	0.00
30/06/2020	2044 On 04-February-21	10.37	Call	Bond Future	2143	2	2143	2	0.00
30/06/2020	2044 On 04-February-21	10.29	Call	Bond Future	2012	2	2012	2	0.00
30/06/2020	2044 On 04-February-21	9.66	Call	Bond Future	1165	1	1165	1	405.00
30/06/2020	2044 On 04-February-21	10.36	Call	Bond Future	2126	2	2126	2	0.00
30/06/2020	2044 On 04-February-21	10.04	Call	Bond Future	1637	2	1637	2	0.00
30/06/2020	2044 On 04-February-21	10.84	Call	Bond Future	3051	3	3051	3	0.00
30/06/2020	2044 On 04-February-21	10.36	Put	Bond Future	12351	12	12351	12	0.00
30/06/2020	2044 On 04-February-21	10.29	Put	Bond Future	12778	12	12778	12	405.00
30/06/2020	2044 On 04-February-21	9.66	Put	Bond Future	17063	16	17063	16	0.00
30/06/2020	2044 On 04-February-21	10.84	Put	Bond Future	9715	9	9715	9	405.00
30/06/2020	2044 On 04-February-21	10.35	Put	Bond Future	12412	12	12412	12	0.00
30/06/2020	2044 On 04-February-21	10.04	Put	Bond Future	14382	14	14382	14	0.00
30/06/2020	2044 On 04-February-21	10.37	Put	Bond Future	12291	12	12291	12	0.00
30/06/2020	2044 On 06-May-21			Bond Future	12.06	77.7460	12.0564	77.7460	0.00
30/06/2020	2044 On 06-May-21	12.45	Call	Bond Future	7305	8	7305	8	0.00
30/06/2020	2044 On 06-May-21	12.44	Call	Bond Future	7272	8	7272	8	0.00
30/06/2020	2044 On 06-May-21	12.43	Call	Bond Future	7239	8	7239	8	0.00
30/06/2020	2044 On 06-May-21	12.44	Put	Bond Future	5026	5	5026	5	0.00
30/06/2020	2044 On 06-May-21	12.43	Put	Bond Future	5050	5	5050	5	0.00
30/06/2020	2044 On 06-May-21	12.45	Put	Bond Future	5001	5	5001	5	0.00
30/06/2020	2046 On 06-August-20			Bond Future	95.82	96.1581	95.8192	96.1581	16,357.00
30/06/2020	2046 On 05-November-20			Bond Future	95.10	95.4444	95.0950	95.4444	0.00
30/06/2020	2046 On 04-February-21			Bond Future	96.23	96.5802	96.2274	96.5802	0.00
30/06/2020	2046 On 06-May-21			Bond Future	95.61	95.9663	95.6077	95.9663	0.00
30/06/2020	2050 On 06-August-20			Bond Future	95.57	97.0127	95.5721	97.0127	16,793.00
30/06/2020	2050 On 05-November-20			Bond Future	96.61	98.0731	96.6099	98.0731	0.00
30/06/2020	2050 On 04-February-21			Bond Future	95.87	97.3522	95.8722	97.3522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	2050 On 06-May-21			Bond Future	97.04	98.5352	97.0359	98.5352	0.00
30/06/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	AL37 On 06-August-20			Index Future	727.84	729.4920	727.8390	729.4920	0.00
30/06/2020	AL37 On 05-November-20			Index Future	735.64	737.3600	735.6390	737.3600	0.00
30/06/2020	AL37 On 04-February-21			Index Future	744.21	745.9460	744.2090	745.9460	0.00
30/06/2020	AL37 On 06-May-21			Index Future	753.06	754.8270	753.0580	754.8270	0.00
30/06/2020	AL7T On 06-August-20			Index Future	803.75	808.2330	803.7480	808.2330	0.00
30/06/2020	AL7T On 05-November-20			Index Future	812.36	816.9500	812.3600	816.9500	0.00
30/06/2020	AL7T On 04-February-21			Index Future	821.83	826.4630	821.8250	826.4630	0.00
30/06/2020	AL7T On 06-May-21			Index Future	831.60	836.3030	831.5970	836.3030	0.00
30/06/2020	ALBI On 06-August-20			Index Future	703.86	708.3510	703.8620	708.3510	212.00
30/06/2020	ALBI On 05-November-20			Index Future	711.40	715.9910	711.4040	715.9910	0.00
30/06/2020	ALBI On 04-February-21			Index Future	719.69	724.3280	719.6920	724.3280	0.00
30/06/2020	ALBI On 06-May-21			Index Future	728.25	732.9520	728.2500	732.9520	0.00
30/06/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	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
30/06/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2020	ES33 On 06-August-20			Bond Future	11.91	74.7118	11.9063	74.7118	350.00
30/06/2020	ES33 On 05-November-20			Bond Future	12.17	71.7357	12.1680	71.7357	0.00
30/06/2020	ES33 On 04-February-21			Bond Future	12.44	72.5728	12.4370	72.5728	0.00
30/06/2020	ES33 On 06-May-21			Bond Future	12.71	69.6609	12.7103	69.6609	0.00
30/06/2020	ES42 On 06-August-20			Bond Future	12.30	74.6022	12.2959	74.6022	4,919.00
30/06/2020	ES42 On 05-November-20			Bond Future	12.55	71.1414	12.5478	71.1414	0.00
30/06/2020	ES42 On 04-February-21			Bond Future	12.80	71.9724	12.7990	71.9724	0.00
30/06/2020	ES42 On 06-May-21			Bond Future	13.06	68.5721	13.0641	68.5721	0.00
30/06/2020	GOVI On 06-August-20			GOVI	695.68	700.1090	695.6780	700.1090	1,023.00
30/06/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 06-August-20	728.13	Put	GOVI	324520	28	324520	28	0.00
30/06/2020	GOVI On 06-August-20	728.12	Put	GOVI	324420	28	324420	28	0.00
30/06/2020	GOVI On 06-August-20	728.14	Put	GOVI	324620	28	324620	28	0.00
30/06/2020	GOVI On 05-November-20			GOVI	703.13	707.6600	703.1330	707.6600	0.00
30/06/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
30/06/2020	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
30/06/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 05-November-20	737.85	Put	GOVI	347170	30	347170	30	0.00
30/06/2020	GOVI On 05-November-20	737.83	Put	GOVI	346970	30	346970	30	0.00
30/06/2020	GOVI On 05-November-20	737.84	Put	GOVI	347070	30	347070	30	0.00
30/06/2020	GOVI On 04-February-21			GOVI	711.32	715.9000	711.3240	715.9000	0.00
30/06/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 04-February-21	750.94	Put	GOVI	396160	35	396160	35	0.00
30/06/2020	GOVI On 04-February-21	750.95	Put	GOVI	396260	35	396260	35	0.00
30/06/2020	GOVI On 04-February-21	750.96	Put	GOVI	396360	35	396360	35	0.00
30/06/2020	GOVI On 06-May-21			GOVI	719.78	724.4230	719.7820	724.4230	0.00
30/06/2020	GOVI On 06-May-21	678.67	Call	GOVI	411120	46	411120	46	0.00
30/06/2020	GOVI On 06-May-21	678.69	Call	GOVI	410920	46	410920	46	0.00
30/06/2020	GOVI On 06-May-21	678.68	Call	GOVI	411020	46	411020	46	0.00
30/06/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/06/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/06/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2020	IGOV On 06-August-20			Index Future	252.66	253.7230	252.6590	253.7230	1,207.00
30/06/2020	IGOV On 05-November-20			Index Future	255.43	256.5220	255.4290	256.5220	47.00
30/06/2020	IGOV On 04-February-21			Index Future	258.47	259.5710	258.4670	259.5710	0.00
30/06/2020	IGOV On 06-May-21			Index Future	261.60	262.7230	261.6010	262.7230	0.00
30/06/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
30/06/2020	IS05 On 17-December-20			Interest Rate Swap	94.02	94.0300	94.0200	94.0300	0.00
30/06/2020	IS05 On 16-March-21			Interest Rate Swap	92.25	92.2600	92.2500	92.2600	0.00
30/06/2020	IS05 On 15-June-21			Interest Rate Swap	90.40	90.4200	90.4000	90.4200	0.00
30/06/2020	IS05 On 21-September-21			Interest Rate Swap	89.36	89.3800	89.3600	89.3800	0.00
30/06/2020	IS05 On 21-December-21			Interest Rate Swap	90.65	90.6700	90.6500	90.6700	51.00
30/06/2020	IS05 On 15-March-22			Interest Rate Swap	90.09	90.1200	90.0900	90.1200	0.00
30/06/2020	IS05 On 21-June-22			Interest Rate Swap	90.20	90.2400	90.2000	90.2400	0.00
30/06/2020	IS05 On 20-September-22			Interest Rate Swap	93.37	93.4100	93.3700	93.4100	0.00
30/06/2020	IS05 On 20-December-22			Interest Rate Swap	93.92	93.9500	93.9200	93.9500	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	IS05 On 22-March-23			Interest Rate Swap	86.40	86.4100	86.4000	86.4100	0.00
30/06/2020	IS05 On 20-June-23			Interest Rate Swap	92.03	92.0200	92.0300	92.0200	0.00
30/06/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/06/2020	IS10 On 17-December-25			Interest Rate Swap	81.08	80.9100	81.0800	80.9100	0.00
30/06/2020	IS10 On 16-March-26			Interest Rate Swap	77.74	77.5500	77.7400	77.5500	0.00
30/06/2020	IS10 On 15-June-26			Interest Rate Swap	76.29	76.0800	76.2900	76.0800	0.00
30/06/2020	IS10 On 21-September-26			Interest Rate Swap	78.45	78.2400	78.4500	78.2400	0.00
30/06/2020	IS10 On 21-December-26			Interest Rate Swap	82.60	82.4100	82.6000	82.4100	0.00
30/06/2020	IS10 On 15-March-27			Interest Rate Swap	81.26	81.0800	81.2600	81.0800	0.00
30/06/2020	IS10 On 21-June-27			Interest Rate Swap	83.45	83.2800	83.4500	83.2800	0.00
30/06/2020	IS10 On 20-September-27			Interest Rate Swap	89.33	89.1500	89.3300	89.1500	0.00
30/06/2020	IS10 On 20-December-27			Interest Rate Swap	89.80	89.6200	89.8000	89.6200	0.00
30/06/2020	IS10 On 22-March-28			Interest Rate Swap	82.93	82.7400	82.9300	82.7400	0.00
30/06/2020	IS10 On 20-June-28			Interest Rate Swap	90.79	90.5900	90.7900	90.5900	0.00
30/06/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/06/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/06/2020	JBAF On 15-July-20			Jibar Tradeable Future	3.90	96.1000	3.9000	96.1000	0.00
30/06/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.64	96.3500	3.6400	96.3500	0.00
30/06/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.61	96.3700	3.6100	96.3700	0.00
30/06/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.48	96.5000	3.4800	96.5000	0.00
30/06/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.46	96.5200	3.4600	96.5200	0.00
30/06/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.43	96.5400	3.4300	96.5400	35.00
30/06/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.46	96.5100	3.4600	96.5100	0.00
30/06/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.64	96.3500	3.6400	96.3500	0.00
30/06/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.3450	3.6550	96.3450	0.00
30/06/2020	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0250	3.9950	96.0250	0.00
30/06/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.01	96.0150	4.0050	96.0150	0.00
30/06/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4750	4.5450	95.4750	0.00
30/06/2020	R023 On 06-August-20			Bond Future	5.06	109.9287	5.0582	109.9287	32,369.00
30/06/2020	R023 On 06-August-20	7.26	Call	Bond Future	5247	5	5247	5	0.00
30/06/2020	R023 On 06-August-20	7.28	Call	Bond Future	5293	5	5293	5	0.00
30/06/2020	R023 On 06-August-20	7.27	Call	Bond Future	5270	5	5270	5	0.00
30/06/2020	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R023 On 05-November-20			Bond Future	5.15	107.1963	5.1454	107.1963	0.00
30/06/2020	R023 On 05-November-20	7.46	Call	Bond Future	4998	5	4998	5	0.00
30/06/2020	R023 On 05-November-20	7.45	Call	Bond Future	4978	5	4978	5	0.00
30/06/2020	R023 On 05-November-20	7.47	Call	Bond Future	5019	5	5019	5	0.00
30/06/2020	R023 On 05-November-20	7.45	Put	Bond Future	6	0	6	0	0.00
30/06/2020	R023 On 05-November-20	7.46	Put	Bond Future	6	0	6	0	0.00
30/06/2020	R023 On 05-November-20	7.47	Put	Bond Future	6	0	6	0	0.00
30/06/2020	R023 On 04-February-21			Bond Future	5.21	108.4464	5.2093	108.4464	0.00
30/06/2020	R023 On 04-February-21	6.32	Call	Bond Future	2453	3	2453	3	0.00
30/06/2020	R023 On 04-February-21	6.34	Call	Bond Future	2484	3	2484	3	0.00
30/06/2020	R023 On 04-February-21	6.33	Call	Bond Future	2469	3	2469	3	0.00
30/06/2020	R023 On 04-February-21	6.33	Put	Bond Future	275	0	275	0	0.00
30/06/2020	R023 On 04-February-21	6.32	Put	Bond Future	279	0	279	0	0.00
30/06/2020	R023 On 04-February-21	6.34	Put	Bond Future	272	0	272	0	0.00
30/06/2020	R023 On 06-May-21			Bond Future	5.27	105.8284	5.2652	105.8284	0.00
30/06/2020	R023 On 06-May-21	7.56	Call	Bond Future	3978	4	3978	4	0.00
30/06/2020	R023 On 06-May-21	7.58	Call	Bond Future	4009	4	4009	4	0.00
30/06/2020	R023 On 06-May-21	7.57	Call	Bond Future	3994	4	3994	4	0.00
30/06/2020	R023 On 06-May-21	7.57	Put	Bond Future	63	0	63	0	0.00
30/06/2020	R023 On 06-May-21	7.58	Put	Bond Future	62	0	62	0	0.00
30/06/2020	R023 On 06-May-21	7.56	Put	Bond Future	64	0	64	0	0.00
30/06/2020	R035 On 06-August-20			Bond Future	10.91	90.2194	10.9071	90.2194	99,776.00
30/06/2020	R035 On 06-August-20	9.92	Call	Bond Future	249	0	249	0	0.00
30/06/2020	R035 On 06-August-20	9.09	Call	Bond Future	14	0	14	0	500.00
30/06/2020	R035 On 06-August-20	9.00	Call	Bond Future	9	0	9	0	24,761.00
30/06/2020	R035 On 06-August-20	9.67	Call	Bond Future	113	0	113	0	500.00
30/06/2020	R035 On 06-August-20	9.93	Call	Bond Future	257	0	257	0	0.00
30/06/2020	R035 On 06-August-20	10.45	Call	Bond Future	984	1	984	1	0.00
30/06/2020	R035 On 06-August-20	9.91	Call	Bond Future	241	0	241	0	0.00
30/06/2020	R035 On 06-August-20	8.75	Call	Bond Future	3	0	3	0	3,000.00
30/06/2020	R035 On 06-August-20	8.75	Put	Bond Future	15681	15	15681	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
30/06/2020	R035 On 06-August-20	9.93	Put	Bond Future	6885	6	6885	6	0.00
30/06/2020	R035 On 06-August-20	9.91	Put	Bond Future	7013	6	7013	6	0.00
30/06/2020	R035 On 06-August-20	9.00	Put	Bond Future	13666	13	13666	13	0.00
30/06/2020	R035 On 06-August-20	9.92	Put	Bond Future	6949	6	6949	6	0.00
30/06/2020	R035 On 06-August-20	10.45	Put	Bond Future	3994	3	3994	3	500.00
30/06/2020	R035 On 06-August-20	9.67	Put	Bond Future	8631	8	8631	8	0.00
30/06/2020	R035 On 06-August-20	9.09	Put	Bond Future	12957	12	12957	12	0.00
30/06/2020	R035 On 05-November-20			Bond Future	11.12	86.7093	11.1249	86.7093	0.00
30/06/2020	R035 On 05-November-20	10.33	Call	Bond Future	2264	3	2264	3	0.00
30/06/2020	R035 On 05-November-20	10.34	Call	Bond Future	2286	3	2286	3	0.00
30/06/2020	R035 On 05-November-20	10.32	Call	Bond Future	2241	2	2241	2	0.00
30/06/2020	R035 On 05-November-20	10.32	Put	Bond Future	7486	7	7486	7	0.00
30/06/2020	R035 On 05-November-20	10.33	Put	Bond Future	7441	7	7441	7	0.00
30/06/2020	R035 On 05-November-20	10.34	Put	Bond Future	7396	7	7396	7	0.00
30/06/2020	R035 On 04-February-21			Bond Future	11.35	87.7208	11.3481	87.7208	0.00
30/06/2020	R035 On 04-February-21	10.06	Call	Bond Future	2258	3	2258	3	0.00
30/06/2020	R035 On 04-February-21	10.14	Call	Bond Future	2397	3	2397	3	0.00
30/06/2020	R035 On 04-February-21	10.05	Call	Bond Future	2241	3	2241	3	0.00
30/06/2020	R035 On 04-February-21	11.14	Call	Bond Future	4868	5	4868	5	0.00
30/06/2020	R035 On 04-February-21	10.04	Call	Bond Future	2224	2	2224	2	0.00
30/06/2020	R035 On 04-February-21	10.05	Put	Bond Future	10670	10	10670	10	0.00
30/06/2020	R035 On 04-February-21	11.14	Put	Bond Future	6140	6	6140	6	650.00
30/06/2020	R035 On 04-February-21	10.04	Put	Bond Future	10723	10	10723	10	0.00
30/06/2020	R035 On 04-February-21	10.14	Put	Bond Future	10203	10	10203	10	650.00
30/06/2020	R035 On 04-February-21	10.06	Put	Bond Future	10617	10	10617	10	0.00
30/06/2020	R035 On 06-May-21			Bond Future	11.57	84.2885	11.5702	84.2885	0.00
30/06/2020	R035 On 06-May-21	12.35	Call	Bond Future	8257	9	8257	9	0.00
30/06/2020	R035 On 06-May-21	12.37	Call	Bond Future	8328	9	8328	9	0.00
30/06/2020	R035 On 06-May-21	10.24	Call	Bond Future	2447	3	2447	3	793.00
30/06/2020	R035 On 06-May-21	12.02	Call	Bond Future	7108	8	7108	8	0.00
30/06/2020	R035 On 06-May-21	11.32	Call	Bond Future	4958	5	4958	5	0.00
30/06/2020	R035 On 06-May-21	12.36	Call	Bond Future	8293	9	8293	9	0.00
30/06/2020	R035 On 06-May-21	11.32	Put	Bond Future	6447	6	6447	6	793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R035 On 06-May-21	12.02	Put	Bond Future	4528	4	4528	4	793.00
30/06/2020	R035 On 06-May-21	12.36	Put	Bond Future	3843	4	3843	4	0.00
30/06/2020	R035 On 06-May-21	10.24	Put	Bond Future	10843	10	10843	10	0.00
30/06/2020	R035 On 06-May-21	12.35	Put	Bond Future	3862	4	3862	4	0.00
30/06/2020	R035 On 06-May-21	12.37	Put	Bond Future	3825	3	3825	3	0.00
30/06/2020	R186 On 06-August-20			Bond Future	7.76	115.2710	7.7625	115.2710	69,052.00
30/06/2020	R186 On 06-August-20	8.37	Call	Bond Future	3534	4	3534	4	0.00
30/06/2020	R186 On 06-August-20	7.45	Call	Bond Future	641	1	641	1	2,500.00
30/06/2020	R186 On 06-August-20	9.00	Call	Bond Future	6447	7	6447	7	900.00
30/06/2020	R186 On 06-August-20	8.00	Call	Bond Future	2072	2	2072	2	900.00
30/06/2020	R186 On 06-August-20	8.25	Call	Bond Future	3027	3	3027	3	0.00
30/06/2020	R186 On 06-August-20	8.38	Call	Bond Future	3577	4	3577	4	0.00
30/06/2020	R186 On 06-August-20	8.36	Call	Bond Future	3491	4	3491	4	0.00
30/06/2020	R186 On 06-August-20	8.36	Put	Bond Future	345	0	345	0	0.00
30/06/2020	R186 On 06-August-20	7.45	Put	Bond Future	2332	2	2332	2	2,500.00
30/06/2020	R186 On 06-August-20	8.00	Put	Bond Future	808	1	808	1	15,177.00
30/06/2020	R186 On 06-August-20	8.25	Put	Bond Future	452	0	452	0	0.00
30/06/2020	R186 On 06-August-20	8.38	Put	Bond Future	328	0	328	0	0.00
30/06/2020	R186 On 06-August-20	8.37	Put	Bond Future	336	0	336	0	0.00
30/06/2020	R186 On 06-August-20	9.00	Put	Bond Future	52	0	52	0	0.00
30/06/2020	R186 On 05-November-20			Bond Future	7.95	116.5028	7.9474	116.5028	0.00
30/06/2020	R186 On 05-November-20	7.00	Call	Bond Future	962	1	962	1	1,200.00
30/06/2020	R186 On 05-November-20	8.66	Call	Bond Future	4990	5	4990	5	0.00
30/06/2020	R186 On 05-November-20	8.65	Call	Bond Future	4955	5	4955	5	0.00
30/06/2020	R186 On 05-November-20	8.00	Call	Bond Future	2923	3	2923	3	1,200.00
30/06/2020	R186 On 05-November-20	8.64	Call	Bond Future	4920	5	4920	5	0.00
30/06/2020	R186 On 05-November-20	7.84	Call	Bond Future	2514	3	2514	3	3,500.00
30/06/2020	R186 On 05-November-20	8.34	Call	Bond Future	3915	4	3915	4	3,500.00
30/06/2020	R186 On 05-November-20	9.26	Call	Bond Future	7218	7	7218	7	0.00
30/06/2020	R186 On 05-November-20	8.34	Put	Bond Future	1924	2	1924	2	0.00
30/06/2020	R186 On 05-November-20	9.26	Put	Bond Future	734	1	734	1	3,500.00
30/06/2020	R186 On 05-November-20	8.65	Put	Bond Future	1424	1	1424	1	0.00
30/06/2020	R186 On 05-November-20	7.84	Put	Bond Future	3067	3	3067	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R186 On 05-November-20	8.64	Put	Bond Future	1438	1	1438	1	0.00
30/06/2020	R186 On 05-November-20	8.00	Put	Bond Future	2653	3	2653	3	0.00
30/06/2020	R186 On 05-November-20	8.66	Put	Bond Future	1409	1	1409	1	0.00
30/06/2020	R186 On 05-November-20	7.00	Put	Bond Future	5958	6	5958	6	0.00
30/06/2020	R186 On 04-February-21			Bond Future	8.13	112.5783	8.1303	112.5783	0.00
30/06/2020	R186 On 04-February-21	8.15	Call	Bond Future	3428	4	3428	4	0.00
30/06/2020	R186 On 04-February-21	8.16	Call	Bond Future	3453	4	3453	4	0.00
30/06/2020	R186 On 04-February-21	8.17	Call	Bond Future	3478	4	3478	4	0.00
30/06/2020	R186 On 04-February-21	8.16	Put	Bond Future	3308	3	3308	3	0.00
30/06/2020	R186 On 04-February-21	8.17	Put	Bond Future	3284	3	3284	3	0.00
30/06/2020	R186 On 04-February-21	8.15	Put	Bond Future	3331	3	3331	3	0.00
30/06/2020	R186 On 06-May-21			Bond Future	8.33	113.9211	8.3265	113.9211	0.00
30/06/2020	R186 On 06-May-21	10.78	Call	Bond Future	11241	12	11241	12	0.00
30/06/2020	R186 On 06-May-21	10.77	Call	Bond Future	11205	11	11205	11	0.00
30/06/2020	R186 On 06-May-21	10.76	Call	Bond Future	11169	11	11169	11	0.00
30/06/2020	R186 On 06-May-21	10.77	Put	Bond Future	494	0	494	0	0.00
30/06/2020	R186 On 06-May-21	10.76	Put	Bond Future	499	0	499	0	0.00
30/06/2020	R186 On 06-May-21	10.78	Put	Bond Future	489	0	489	0	0.00
30/06/2020	R197 On 06-August-20			Bond Future	307.66	307.7281	307.6640	307.7281	2,591.00
30/06/2020	R197 On 05-November-20			Bond Future	311.00	311.0914	311.0048	311.0914	0.00
30/06/2020	R197 On 04-February-21			Bond Future	306.86	306.9480	306.8625	306.9480	0.00
30/06/2020	R197 On 06-May-21			Bond Future	310.59	310.6788	310.5876	310.6788	0.00
30/06/2020	R202 On 06-August-20			Bond Future	209.85	211.1916	209.8469	211.1916	7,605.00
30/06/2020	R202 On 05-November-20			Bond Future	212.13	213.4999	212.1254	213.4999	0.00
30/06/2020	R202 On 04-February-21			Bond Future	210.48	211.8731	210.4840	211.8731	0.00
30/06/2020	R202 On 06-May-21			Bond Future	213.04	214.4480	213.0387	214.4480	0.00
30/06/2020	R208 On 06-August-20			Bond Future	3.44	104.4936	3.4373	104.4936	23,391.00
30/06/2020	R208 On 06-August-20	5.56	Call	Bond Future	1332	1	1332	1	0.00
30/06/2020	R208 On 06-August-20	5.57	Call	Bond Future	1338	1	1338	1	0.00
30/06/2020	R208 On 06-August-20	5.55	Call	Bond Future	1326	1	1326	1	0.00
30/06/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R208 On 05-November-20			Bond Future	2.86	102.2191	2.8640	102.2191	0.00
30/06/2020	R208 On 05-November-20	4.79	Call	Bond Future	747	1	747	1	0.00
30/06/2020	R208 On 05-November-20	4.78	Call	Bond Future	743	1	743	1	0.00
30/06/2020	R208 On 05-November-20	4.77	Call	Bond Future	739	1	739	1	0.00
30/06/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
30/06/2020	R209 On 06-August-20			Bond Future	10.81	68.8243	10.8066	68.8243	59,976.00
30/06/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
30/06/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/06/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/06/2020	R209 On 06-August-20	5.56	Put	Bond Future	41183	41	41183	41	0.00
30/06/2020	R209 On 06-August-20	5.55	Put	Bond Future	41291	41	41291	41	0.00
30/06/2020	R209 On 06-August-20	5.57	Put	Bond Future	41074	40	41074	40	0.00
30/06/2020	R209 On 05-November-20			Bond Future	11.00	66.4198	10.9987	66.4198	0.00
30/06/2020	R209 On 05-November-20	10.00	Call	Bond Future	1772	2	1772	2	0.00
30/06/2020	R209 On 05-November-20	10.02	Call	Bond Future	1806	2	1806	2	0.00
30/06/2020	R209 On 05-November-20	10.01	Call	Bond Future	1789	2	1789	2	0.00
30/06/2020	R209 On 05-November-20	10.01	Put	Bond Future	7447	7	7447	7	0.00
30/06/2020	R209 On 05-November-20	10.02	Put	Bond Future	7403	7	7403	7	0.00
30/06/2020	R209 On 05-November-20	10.00	Put	Bond Future	7491	7	7491	7	0.00
30/06/2020	R209 On 04-February-21			Bond Future	11.19	67.1949	11.1903	67.1949	0.00
30/06/2020	R209 On 04-February-21	10.11	Call	Bond Future	2492	3	2492	3	0.00
30/06/2020	R209 On 04-February-21	10.12	Call	Bond Future	2510	3	2510	3	0.00
30/06/2020	R209 On 04-February-21	10.10	Call	Bond Future	2474	3	2474	3	0.00
30/06/2020	R209 On 04-February-21	10.10	Put	Bond Future	8589	8	8589	8	0.00
30/06/2020	R209 On 04-February-21	10.11	Put	Bond Future	8547	8	8547	8	0.00
30/06/2020	R209 On 04-February-21	10.12	Put	Bond Future	8506	8	8506	8	0.00
30/06/2020	R209 On 06-May-21			Bond Future	11.39	64.8547	11.3869	64.8547	0.00
30/06/2020	R209 On 06-May-21	12.22	Call	Bond Future	7467	8	7467	8	0.00
30/06/2020	R209 On 06-May-21	12.24	Call	Bond Future	7529	8	7529	8	0.00
30/06/2020	R209 On 06-May-21	12.23	Call	Bond Future	7498	8	7498	8	0.00
30/06/2020	R209 On 06-May-21	12.22	Put	Bond Future	3405	3	3405	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R209 On 06-May-21	12.24	Put	Bond Future	3374	3	3374	3	0.00
30/06/2020	R209 On 06-May-21	12.23	Put	Bond Future	3390	3	3390	3	0.00
30/06/2020	R210 On 06-August-20			Bond Future	183.38	184.7917	183.3806	184.7917	1,957.00
30/06/2020	R210 On 05-November-20			Bond Future	182.70	184.1364	182.6969	184.1364	0.00
30/06/2020	R210 On 04-February-21			Bond Future	184.87	186.3275	184.8721	186.3275	0.00
30/06/2020	R210 On 06-May-21			Bond Future	184.41	185.8816	184.4057	185.8816	0.00
30/06/2020	R212 On 06-August-20			Bond Future	165.93	166.0960	165.9318	166.0960	7,044.00
30/06/2020	R212 On 05-November-20			Bond Future	167.73	167.9117	167.7339	167.9117	0.00
30/06/2020	R212 On 04-February-21			Bond Future	167.44	167.6149	167.4362	167.6149	0.00
30/06/2020	R212 On 06-May-21			Bond Future	169.47	169.6519	169.4685	169.6519	0.00
30/06/2020	R213 On 06-August-20			Bond Future	9.78	85.5846	9.7773	85.5846	17,322.00
30/06/2020	R213 On 06-August-20	9.29	Call	Bond Future	660	1	660	1	0.00
30/06/2020	R213 On 06-August-20	9.31	Call	Bond Future	693	1	693	1	0.00
30/06/2020	R213 On 06-August-20	9.30	Call	Bond Future	676	1	676	1	0.00
30/06/2020	R213 On 06-August-20	9.30	Put	Bond Future	3454	3	3454	3	0.00
30/06/2020	R213 On 06-August-20	9.31	Put	Bond Future	3410	3	3410	3	0.00
30/06/2020	R213 On 06-August-20	9.29	Put	Bond Future	3497	3	3497	3	0.00
30/06/2020	R213 On 05-November-20			Bond Future	9.97	82.9702	9.9733	82.9702	0.00
30/06/2020	R213 On 05-November-20	9.59	Call	Bond Future	2680	3	2680	3	0.00
30/06/2020	R213 On 05-November-20	9.60	Call	Bond Future	2704	3	2704	3	0.00
30/06/2020	R213 On 05-November-20	9.61	Call	Bond Future	2728	3	2728	3	0.00
30/06/2020	R213 On 05-November-20	9.61	Put	Bond Future	4770	4	4770	4	0.00
30/06/2020	R213 On 05-November-20	9.59	Put	Bond Future	4837	5	4837	5	0.00
30/06/2020	R213 On 05-November-20	9.60	Put	Bond Future	4804	5	4804	5	0.00
30/06/2020	R213 On 04-February-21			Bond Future	10.17	83.9379	10.1726	83.9379	0.00
30/06/2020	R213 On 04-February-21	9.41	Call	Bond Future	2728	3	2728	3	0.00
30/06/2020	R213 On 04-February-21	9.40	Call	Bond Future	2707	3	2707	3	0.00
30/06/2020	R213 On 04-February-21	9.39	Call	Bond Future	2687	3	2687	3	0.00
30/06/2020	R213 On 04-February-21	9.40	Put	Bond Future	7002	7	7002	7	0.00
30/06/2020	R213 On 04-February-21	9.39	Put	Bond Future	7039	7	7039	7	0.00
30/06/2020	R213 On 04-February-21	9.41	Put	Bond Future	6965	7	6965	7	0.00
30/06/2020	R213 On 06-May-21			Bond Future	10.37	81.4064	10.3721	81.4064	0.00
30/06/2020	R213 On 06-May-21	11.90	Call	Bond Future	9372	10	9372	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R213 On 06-May-21	11.91	Call	Bond Future	9405	10	9405	10	0.00
30/06/2020	R213 On 06-May-21	11.89	Call	Bond Future	9340	10	9340	10	0.00
30/06/2020	R213 On 06-May-21	11.89	Put	Bond Future	1911	2	1911	2	0.00
30/06/2020	R213 On 06-May-21	11.90	Put	Bond Future	1898	2	1898	2	0.00
30/06/2020	R213 On 06-May-21	11.91	Put	Bond Future	1884	2	1884	2	0.00
30/06/2020	R214 On 06-August-20			Bond Future	11.07	66.7872	11.0694	66.7872	19,898.00
30/06/2020	R214 On 06-August-20	9.97	Call	Bond Future	182	0	182	0	0.00
30/06/2020	R214 On 06-August-20	9.99	Call	Bond Future	192	0	192	0	0.00
30/06/2020	R214 On 06-August-20	9.98	Call	Bond Future	187	0	187	0	0.00
30/06/2020	R214 On 06-August-20	9.97	Put	Bond Future	6861	6	6861	6	0.00
30/06/2020	R214 On 06-August-20	9.99	Put	Bond Future	6740	6	6740	6	0.00
30/06/2020	R214 On 06-August-20	9.98	Put	Bond Future	6800	6	6800	6	0.00
30/06/2020	R214 On 05-November-20			Bond Future	11.26	64.2240	11.2580	64.2240	0.00
30/06/2020	R214 On 05-November-20	10.25	Call	Bond Future	1827	2	1827	2	0.00
30/06/2020	R214 On 05-November-20	10.24	Call	Bond Future	1811	2	1811	2	0.00
30/06/2020	R214 On 05-November-20	10.26	Call	Bond Future	1845	2	1845	2	0.00
30/06/2020	R214 On 05-November-20	10.24	Put	Bond Future	7788	7	7788	7	0.00
30/06/2020	R214 On 05-November-20	10.25	Put	Bond Future	7741	7	7741	7	0.00
30/06/2020	R214 On 05-November-20	10.26	Put	Bond Future	7696	7	7696	7	0.00
30/06/2020	R214 On 04-February-21			Bond Future	11.45	64.9732	11.4500	64.9732	0.00
30/06/2020	R214 On 04-February-21	10.31	Call	Bond Future	2491	3	2491	3	0.00
30/06/2020	R214 On 04-February-21	10.33	Call	Bond Future	2528	3	2528	3	0.00
30/06/2020	R214 On 04-February-21	10.32	Call	Bond Future	2510	3	2510	3	0.00
30/06/2020	R214 On 04-February-21	10.32	Put	Bond Future	9011	9	9011	9	0.00
30/06/2020	R214 On 04-February-21	10.33	Put	Bond Future	8968	9	8968	9	0.00
30/06/2020	R214 On 04-February-21	10.31	Put	Bond Future	9055	9	9055	9	0.00
30/06/2020	R214 On 06-May-21			Bond Future	11.64	62.4681	11.6398	62.4681	0.00
30/06/2020	R214 On 06-May-21	12.27	Call	Bond Future	6991	7	6991	7	0.00
30/06/2020	R214 On 06-May-21	12.26	Call	Bond Future	6960	7	6960	7	0.00
30/06/2020	R214 On 06-May-21	12.25	Call	Bond Future	6930	7	6930	7	0.00
30/06/2020	R214 On 06-May-21	12.26	Put	Bond Future	3888	4	3888	4	0.00
30/06/2020	R214 On 06-May-21	12.25	Put	Bond Future	3905	4	3905	4	0.00
30/06/2020	R214 On 06-May-21	12.27	Put	Bond Future	3870	4	3870	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R248 On 06-August-20			Bond Future	11.35	82.8476	11.3503	82.8476	110,423.00
30/06/2020	R248 On 06-August-20	10.18	Call	Bond Future	158	0	158	0	0.00
30/06/2020	R248 On 06-August-20	11.85	Call	Bond Future	4435	5	4435	5	0.00
30/06/2020	R248 On 06-August-20	11.15	Call	Bond Future	1766	2	1766	2	0.00
30/06/2020	R248 On 06-August-20	10.85	Call	Bond Future	1002	1	1002	1	640.00
30/06/2020	R248 On 06-August-20	9.25	Call	Bond Future	4	0	4	0	20,640.00
30/06/2020	R248 On 06-August-20	10.20	Call	Bond Future	168	0	168	0	0.00
30/06/2020	R248 On 06-August-20	11.80	Call	Bond Future	4210	5	4210	5	470.00
30/06/2020	R248 On 06-August-20	12.75	Call	Bond Future	8771	9	8771	9	814.00
30/06/2020	R248 On 06-August-20	10.35	Call	Bond Future	269	0	269	0	640.00
30/06/2020	R248 On 06-August-20	9.00	Call	Bond Future	1	0	1	0	3,000.00
30/06/2020	R248 On 06-August-20	11.10	Call	Bond Future	1623	2	1623	2	470.00
30/06/2020	R248 On 06-August-20	12.25	Call	Bond Future	6336	7	6336	7	814.00
30/06/2020	R248 On 06-August-20	10.19	Call	Bond Future	163	0	163	0	0.00
30/06/2020	R248 On 06-August-20	10.19	Put	Bond Future	8762	8	8762	8	0.00
30/06/2020	R248 On 06-August-20	12.25	Put	Bond Future	659	0	659	0	0.00
30/06/2020	R248 On 06-August-20	11.10	Put	Bond Future	3347	3	3347	3	0.00
30/06/2020	R248 On 06-August-20	10.20	Put	Bond Future	8686	8	8686	8	0.00
30/06/2020	R248 On 06-August-20	11.80	Put	Bond Future	1276	1	1276	1	0.00
30/06/2020	R248 On 06-August-20	12.75	Put	Bond Future	254	0	254	0	0.00
30/06/2020	R248 On 06-August-20	11.85	Put	Bond Future	1187	1	1187	1	0.00
30/06/2020	R248 On 06-August-20	9.00	Put	Bond Future	19287	19	19287	19	0.00
30/06/2020	R248 On 06-August-20	9.25	Put	Bond Future	16864	16	16864	16	0.00
30/06/2020	R248 On 06-August-20	10.85	Put	Bond Future	4516	4	4516	4	0.00
30/06/2020	R248 On 06-August-20	11.15	Put	Bond Future	3141	3	3141	3	0.00
30/06/2020	R248 On 06-August-20	10.18	Put	Bond Future	8838	8	8838	8	0.00
30/06/2020	R248 On 06-August-20	10.35	Put	Bond Future	7585	7	7585	7	0.00
30/06/2020	R248 On 05-November-20			Bond Future	11.55	79.3217	11.5523	79.3217	0.00
30/06/2020	R248 On 05-November-20	11.00	Call	Bond Future	3069	3	3069	3	800.00
30/06/2020	R248 On 05-November-20	10.00	Call	Bond Future	1047	1	1047	1	800.00
30/06/2020	R248 On 05-November-20	10.04	Call	Bond Future	1098	1	1098	1	0.00
30/06/2020	R248 On 05-November-20	10.03	Call	Bond Future	1085	1	1085	1	0.00
30/06/2020	R248 On 05-November-20	10.02	Call	Bond Future	1073	1	1073	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2020	R248 On 05-November-20	10.03	Put	Bond Future	12337	12	12337	12	0.00
30/06/2020	R248 On 05-November-20	10.02	Put	Bond Future	12408	12	12408	12	0.00
30/06/2020	R248 On 05-November-20	10.04	Put	Bond Future	12267	12	12267	12	0.00
30/06/2020	R248 On 05-November-20	10.00	Put	Bond Future	12549	12	12549	12	0.00
30/06/2020	R248 On 05-November-20	11.00	Put	Bond Future	6843	6	6843	6	0.00
30/06/2020	R248 On 04-February-21			Bond Future	11.76	80.2471	11.7593	80.2471	0.00
30/06/2020	R248 On 04-February-21	10.46	Call	Bond Future	2400	3	2400	3	0.00
30/06/2020	R248 On 04-February-21	10.47	Call	Bond Future	2419	3	2419	3	0.00
30/06/2020	R248 On 04-February-21	10.48	Call	Bond Future	2438	3	2438	3	0.00
30/06/2020	R248 On 04-February-21	10.48	Put	Bond Future	11400	11	11400	11	0.00
30/06/2020	R248 On 04-February-21	10.46	Put	Bond Future	11518	11	11518	11	0.00
30/06/2020	R248 On 04-February-21	10.47	Put	Bond Future	11459	11	11459	11	0.00
30/06/2020	R248 On 06-May-21			Bond Future	11.96	76.7889	11.9644	76.7889	0.00
30/06/2020	R248 On 06-May-21	12.34	Call	Bond Future	7394	8	7394	8	0.00
30/06/2020	R248 On 06-May-21	12.36	Call	Bond Future	7462	8	7462	8	0.00
30/06/2020	R248 On 06-May-21	12.35	Call	Bond Future	7428	8	7428	8	0.00
30/06/2020	R248 On 06-May-21	12.35	Put	Bond Future	5125	5	5125	5	0.00
30/06/2020	R248 On 06-May-21	12.36	Put	Bond Future	5101	5	5101	5	0.00
30/06/2020	R248 On 06-May-21	12.34	Put	Bond Future	5149	5	5149	5	0.00