



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 August 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	2025 On 05-November-20			Bond Future	140.34	140.3391	140.3381	140.3391	3,967.00
19/08/2020	2025 On 04-February-21			Bond Future	140.34	140.3384	140.3356	140.3384	0.00
19/08/2020	2025 On 06-May-21			Bond Future	141.86	141.8620	141.8584	141.8620	0.00
19/08/2020	2025 On 05-August-21			Bond Future	141.91	141.9170	141.9131	141.9170	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
19/08/2020	2029 On 05-November-20			Bond Future	98.91	98.7416	98.9150	98.7416	5,004.00
19/08/2020	2029 On 04-February-21			Bond Future	99.97	99.7931	99.9670	99.7931	0.00
19/08/2020	2029 On 06-May-21			Bond Future	99.92	99.7474	99.9227	99.7474	0.00
19/08/2020	2029 On 05-August-21			Bond Future	101.03	100.8525	101.0295	100.8525	0.00
19/08/2020	2030 On 05-November-20			Bond Future	9.46	93.4431	9.4560	93.4431	101,944.00
19/08/2020	2030 On 05-November-20	9.99	Call	Bond Future	4372	5	4372	5	0.00
19/08/2020	2030 On 05-November-20	8.85	Call	Bond Future	1154	1	1154	1	3,000.00
19/08/2020	2030 On 05-November-20	9.61	Call	Bond Future	3040	3	3040	3	0.00
19/08/2020	2030 On 05-November-20	8.34	Call	Bond Future	485	1	485	1	1,000.00
19/08/2020	2030 On 05-November-20	9.04	Call	Bond Future	1526	2	1526	2	1,000.00
19/08/2020	2030 On 05-November-20	9.38	Call	Bond Future	2358	3	2358	3	0.00
19/08/2020	2030 On 05-November-20	8.73	Call	Bond Future	954	1	954	1	3,000.00
19/08/2020	2030 On 05-November-20	9.39	Call	Bond Future	2386	3	2386	3	0.00
19/08/2020	2030 On 05-November-20	10.06	Call	Bond Future	4643	5	4643	5	0.00
19/08/2020	2030 On 05-November-20	8.10	Call	Bond Future	308	0	308	0	3,000.00
19/08/2020	2030 On 05-November-20	9.40	Call	Bond Future	2413	3	2413	3	0.00
19/08/2020	2030 On 05-November-20	9.65	Call	Bond Future	3168	4	3168	4	0.00
19/08/2020	2030 On 05-November-20	8.36	Call	Bond Future	503	1	503	1	14,160.00
19/08/2020	2030 On 05-November-20	8.86	Call	Bond Future	1172	1	1172	1	14,160.00
19/08/2020	2030 On 05-November-20	9.86	Call	Bond Future	3890	4	3890	4	0.00
19/08/2020	2030 On 05-November-20	9.23	Call	Bond Future	1966	2	1966	2	3,000.00
19/08/2020	2030 On 05-November-20	10.47	Call	Bond Future	6335	7	6335	7	0.00
19/08/2020	2030 On 05-November-20	9.03	Call	Bond Future	1505	2	1505	2	15,414.00
19/08/2020	2030 On 05-November-20	10.37	Call	Bond Future	5908	6	5908	6	0.00
19/08/2020	2030 On 05-November-20	8.53	Call	Bond Future	678	1	678	1	15,414.00
19/08/2020	2030 On 05-November-20	9.03	Put	Bond Future	3981	4	3981	4	0.00
19/08/2020	2030 On 05-November-20	10.47	Put	Bond Future	775	1	775	1	3,000.00
19/08/2020	2030 On 05-November-20	8.53	Put	Bond Future	6173	6	6173	6	0.00
19/08/2020	2030 On 05-November-20	8.86	Put	Bond Future	4660	5	4660	5	0.00
19/08/2020	2030 On 05-November-20	9.65	Put	Bond Future	2069	2	2069	2	2,500.00
19/08/2020	2030 On 05-November-20	9.40	Put	Bond Future	2734	3	2734	3	0.00
19/08/2020	2030 On 05-November-20	8.73	Put	Bond Future	5226	5	5226	5	0.00
19/08/2020	2030 On 05-November-20	9.23	Put	Bond Future	3268	4	3268	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
19/08/2020	2030 On 05-November-20	10.37	Put	Bond Future	877	1	877	1	8,000.00
19/08/2020	2030 On 05-November-20	9.38	Put	Bond Future	2793	3	2793	3	0.00
19/08/2020	2030 On 05-November-20	8.36	Put	Bond Future	7053	7	7053	7	0.00
19/08/2020	2030 On 05-November-20	9.86	Put	Bond Future	1620	2	1620	2	14,160.00
19/08/2020	2030 On 05-November-20	10.06	Put	Bond Future	1277	2	1277	2	1,000.00
19/08/2020	2030 On 05-November-20	9.99	Put	Bond Future	1388	2	1388	2	5,000.00
19/08/2020	2030 On 05-November-20	8.10	Put	Bond Future	8501	9	8501	9	0.00
19/08/2020	2030 On 05-November-20	9.39	Put	Bond Future	2764	3	2764	3	0.00
19/08/2020	2030 On 05-November-20	9.04	Put	Bond Future	3943	4	3943	4	0.00
19/08/2020	2030 On 05-November-20	9.61	Put	Bond Future	2166	2	2166	2	3,000.00
19/08/2020	2030 On 05-November-20	8.34	Put	Bond Future	7160	7	7160	7	0.00
19/08/2020	2030 On 05-November-20	8.85	Put	Bond Future	4703	5	4703	5	0.00
19/08/2020	2030 On 04-February-21			Bond Future	9.67	90.4111	9.6688	90.4111	0.00
19/08/2020	2030 On 04-February-21	8.20	Call	Bond Future	723	1	723	1	1,600.00
19/08/2020	2030 On 04-February-21	8.37	Call	Bond Future	893	1	893	1	1,000.00
19/08/2020	2030 On 04-February-21	9.17	Call	Bond Future	2186	3	2186	3	0.00
19/08/2020	2030 On 04-February-21	9.12	Call	Bond Future	2078	3	2078	3	1,000.00
19/08/2020	2030 On 04-February-21	8.36	Call	Bond Future	882	1	882	1	800.00
19/08/2020	2030 On 04-February-21	9.16	Call	Bond Future	2164	3	2164	3	0.00
19/08/2020	2030 On 04-February-21	9.20	Call	Bond Future	2253	3	2253	3	1,600.00
19/08/2020	2030 On 04-February-21	9.15	Call	Bond Future	2143	3	2143	3	0.00
19/08/2020	2030 On 04-February-21	8.86	Call	Bond Future	1571	2	1571	2	800.00
19/08/2020	2030 On 04-February-21	10.20	Call	Bond Future	5108	6	5108	6	0.00
19/08/2020	2030 On 04-February-21	10.20	Put	Bond Future	2236	3	2236	3	1,800.00
19/08/2020	2030 On 04-February-21	8.86	Put	Bond Future	6187	7	6187	7	0.00
19/08/2020	2030 On 04-February-21	9.12	Put	Bond Future	5178	6	5178	6	0.00
19/08/2020	2030 On 04-February-21	8.36	Put	Bond Future	8506	9	8506	9	0.00
19/08/2020	2030 On 04-February-21	9.16	Put	Bond Future	5033	5	5033	5	0.00
19/08/2020	2030 On 04-February-21	9.15	Put	Bond Future	5069	6	5069	6	0.00
19/08/2020	2030 On 04-February-21	9.20	Put	Bond Future	4892	5	4892	5	0.00
19/08/2020	2030 On 04-February-21	8.20	Put	Bond Future	9334	10	9334	10	0.00
19/08/2020	2030 On 04-February-21	9.17	Put	Bond Future	4998	5	4998	5	0.00
19/08/2020	2030 On 04-February-21	8.37	Put	Bond Future	8455	9	8455	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
19/08/2020	2030 On 06-May-21			Bond Future	9.89	91.3718	9.8935	91.3718	0.00
19/08/2020	2030 On 06-May-21	10.74	Call	Bond Future	6633	7	6633	7	0.00
19/08/2020	2030 On 06-May-21	9.15	Call	Bond Future	2185	3	2185	3	0.00
19/08/2020	2030 On 06-May-21	11.69	Call	Bond Future	10017	10	10017	10	0.00
19/08/2020	2030 On 06-May-21	7.97	Call	Bond Future	681	1	681	1	700.00
19/08/2020	2030 On 06-May-21	10.04	Call	Bond Future	4371	5	4371	5	0.00
19/08/2020	2030 On 06-May-21	9.92	Call	Bond Future	4031	5	4031	5	0.00
19/08/2020	2030 On 06-May-21	11.70	Call	Bond Future	10054	10	10054	10	0.00
19/08/2020	2030 On 06-May-21	9.22	Call	Bond Future	2327	3	2327	3	0.00
19/08/2020	2030 On 06-May-21	11.71	Call	Bond Future	10091	11	10091	11	0.00
19/08/2020	2030 On 06-May-21	11.71	Put	Bond Future	1041	1	1041	1	0.00
19/08/2020	2030 On 06-May-21	9.22	Put	Bond Future	6021	6	6021	6	700.00
19/08/2020	2030 On 06-May-21	7.97	Put	Bond Future	11768	12	11768	12	0.00
19/08/2020	2030 On 06-May-21	9.92	Put	Bond Future	3890	4	3890	4	700.00
19/08/2020	2030 On 06-May-21	11.69	Put	Bond Future	1060	1	1060	1	0.00
19/08/2020	2030 On 06-May-21	9.15	Put	Bond Future	6273	7	6273	7	0.00
19/08/2020	2030 On 06-May-21	11.70	Put	Bond Future	1050	1	1050	1	0.00
19/08/2020	2030 On 06-May-21	10.04	Put	Bond Future	3593	4	3593	4	0.00
19/08/2020	2030 On 06-May-21	10.74	Put	Bond Future	2257	3	2257	3	0.00
19/08/2020	2030 On 05-August-21			Bond Future	10.14	88.3579	10.1372	88.3579	0.00
19/08/2020	2030 On 05-August-21	10.41	Call	Bond Future	5249	6	5249	6	0.00
19/08/2020	2030 On 05-August-21	10.42	Call	Bond Future	5279	6	5279	6	0.00
19/08/2020	2030 On 05-August-21	10.43	Call	Bond Future	5308	6	5308	6	0.00
19/08/2020	2030 On 05-August-21	10.43	Put	Bond Future	3816	4	3816	4	0.00
19/08/2020	2030 On 05-August-21	10.41	Put	Bond Future	3858	4	3858	4	0.00
19/08/2020	2030 On 05-August-21	10.42	Put	Bond Future	3837	4	3837	4	0.00
19/08/2020	2032 On 05-November-20			Bond Future	10.39	86.6709	10.3856	86.6709	115,007.00
19/08/2020	2032 On 05-November-20	9.76	Call	Bond Future	1357	2	1357	2	0.00
19/08/2020	2032 On 05-November-20	10.99	Call	Bond Future	5026	5	5026	5	0.00
19/08/2020	2032 On 05-November-20	11.08	Call	Bond Future	5387	6	5387	6	0.00
19/08/2020	2032 On 05-November-20	9.77	Call	Bond Future	1377	2	1377	2	0.00
19/08/2020	2032 On 05-November-20	9.11	Call	Bond Future	491	1	491	1	3,000.00
19/08/2020	2032 On 05-November-20	9.61	Call	Bond Future	1089	1	1089	1	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
19/08/2020	2032 On 05-November-20	9.44	Call	Bond Future	838	1	838	1	1,000.00
19/08/2020	2032 On 05-November-20	8.94	Call	Bond Future	364	1	364	1	1,000.00
19/08/2020	2032 On 05-November-20	9.75	Call	Bond Future	1338	2	1338	2	0.00
19/08/2020	2032 On 05-November-20	9.75	Put	Bond Future	5229	6	5229	6	0.00
19/08/2020	2032 On 05-November-20	9.11	Put	Bond Future	8548	9	8548	9	0.00
19/08/2020	2032 On 05-November-20	8.94	Put	Bond Future	9571	10	9571	10	0.00
19/08/2020	2032 On 05-November-20	11.08	Put	Bond Future	1396	2	1396	2	1,000.00
19/08/2020	2032 On 05-November-20	9.44	Put	Bond Future	6714	7	6714	7	0.00
19/08/2020	2032 On 05-November-20	9.77	Put	Bond Future	5142	6	5142	6	0.00
19/08/2020	2032 On 05-November-20	9.61	Put	Bond Future	5869	6	5869	6	0.00
19/08/2020	2032 On 05-November-20	9.76	Put	Bond Future	5185	6	5185	6	0.00
19/08/2020	2032 On 05-November-20	10.99	Put	Bond Future	1538	2	1538	2	3,000.00
19/08/2020	2032 On 04-February-21			Bond Future	10.61	87.5733	10.6131	87.5733	60.00
19/08/2020	2032 On 04-February-21	8.79	Call	Bond Future	623	1	623	1	800.00
19/08/2020	2032 On 04-February-21	9.61	Call	Bond Future	1571	2	1571	2	0.00
19/08/2020	2032 On 04-February-21	9.29	Call	Bond Future	1123	2	1123	2	800.00
19/08/2020	2032 On 04-February-21	9.63	Call	Bond Future	1603	2	1603	2	0.00
19/08/2020	2032 On 04-February-21	10.82	Call	Bond Future	4542	5	4542	5	0.00
19/08/2020	2032 On 04-February-21	9.62	Call	Bond Future	1587	2	1587	2	0.00
19/08/2020	2032 On 04-February-21	9.62	Put	Bond Future	7577	8	7577	8	0.00
19/08/2020	2032 On 04-February-21	9.63	Put	Bond Future	7530	8	7530	8	0.00
19/08/2020	2032 On 04-February-21	9.29	Put	Bond Future	9230	10	9230	10	0.00
19/08/2020	2032 On 04-February-21	10.82	Put	Bond Future	3363	4	3363	4	800.00
19/08/2020	2032 On 04-February-21	9.61	Put	Bond Future	7625	8	7625	8	0.00
19/08/2020	2032 On 04-February-21	8.79	Put	Bond Future	12068	13	12068	13	0.00
19/08/2020	2032 On 06-May-21			Bond Future	10.85	84.3589	10.8495	84.3589	0.00
19/08/2020	2032 On 06-May-21	10.33	Call	Bond Future	3120	4	3120	4	736.00
19/08/2020	2032 On 06-May-21	12.11	Call	Bond Future	8721	9	8721	9	0.00
19/08/2020	2032 On 06-May-21	12.57	Call	Bond Future	10343	11	10343	11	0.00
19/08/2020	2032 On 06-May-21	12.12	Call	Bond Future	8755	9	8755	9	0.00
19/08/2020	2032 On 06-May-21	12.10	Call	Bond Future	8687	9	8687	9	0.00
19/08/2020	2032 On 06-May-21	12.10	Put	Bond Future	2097	3	2097	3	0.00
19/08/2020	2032 On 06-May-21	12.12	Put	Bond Future	2066	3	2066	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
19/08/2020	2032 On 06-May-21	12.11	Put	Bond Future	2081	3	2081	3	0.00
19/08/2020	2032 On 06-May-21	12.57	Put	Bond Future	1462	2	1462	2	736.00
19/08/2020	2032 On 06-May-21	10.33	Put	Bond Future	6087	7	6087	7	0.00
19/08/2020	2032 On 05-August-21			Bond Future	11.10	85.2743	11.0983	85.2743	0.00
19/08/2020	2032 On 05-August-21	11.36	Call	Bond Future	5766	6	5766	6	0.00
19/08/2020	2032 On 05-August-21	11.35	Call	Bond Future	5737	6	5737	6	0.00
19/08/2020	2032 On 05-August-21	11.37	Call	Bond Future	5796	6	5796	6	0.00
19/08/2020	2032 On 05-August-21	11.35	Put	Bond Future	4394	5	4394	5	0.00
19/08/2020	2032 On 05-August-21	11.36	Put	Bond Future	4371	5	4371	5	0.00
19/08/2020	2032 On 05-August-21	11.37	Put	Bond Future	4347	5	4347	5	0.00
19/08/2020	2033 On 05-November-20			Bond Future	94.13	93.6755	94.1274	93.6755	10,535.00
19/08/2020	2033 On 04-February-21			Bond Future	95.13	94.6729	95.1283	94.6729	0.00
19/08/2020	2033 On 06-May-21			Bond Future	94.96	94.4960	94.9559	94.4960	0.00
19/08/2020	2033 On 05-August-21			Bond Future	96.01	95.5429	96.0077	95.5429	0.00
19/08/2020	2037 On 05-November-20			Bond Future	11.39	81.2548	11.3876	81.2548	139,287.00
19/08/2020	2037 On 05-November-20	10.19	Call	Bond Future	707	1	707	1	0.00
19/08/2020	2037 On 05-November-20	10.17	Call	Bond Future	686	1	686	1	0.00
19/08/2020	2037 On 05-November-20	10.18	Call	Bond Future	696	1	696	1	0.00
19/08/2020	2037 On 05-November-20	10.17	Put	Bond Future	8705	9	8705	9	0.00
19/08/2020	2037 On 05-November-20	10.19	Put	Bond Future	8585	9	8585	9	0.00
19/08/2020	2037 On 05-November-20	10.18	Put	Bond Future	8644	9	8644	9	0.00
19/08/2020	2037 On 04-February-21			Bond Future	11.62	77.8458	11.6218	77.8458	0.00
19/08/2020	2037 On 04-February-21	11.97	Call	Bond Future	5551	6	5551	6	300.00
19/08/2020	2037 On 04-February-21	9.65	Call	Bond Future	681	1	681	1	72.00
19/08/2020	2037 On 04-February-21	13.73	Call	Bond Future	11989	12	11989	12	0.00
19/08/2020	2037 On 04-February-21	10.85	Call	Bond Future	2397	3	2397	3	0.00
19/08/2020	2037 On 04-February-21	10.35	Call	Bond Future	1463	2	1463	2	0.00
19/08/2020	2037 On 04-February-21	10.27	Call	Bond Future	1351	2	1351	2	0.00
19/08/2020	2037 On 04-February-21	11.90	Call	Bond Future	5315	6	5315	6	0.00
19/08/2020	2037 On 04-February-21	10.28	Call	Bond Future	1365	2	1365	2	0.00
19/08/2020	2037 On 04-February-21	10.48	Call	Bond Future	1660	2	1660	2	240.00
19/08/2020	2037 On 04-February-21	10.29	Call	Bond Future	1378	2	1378	2	0.00
19/08/2020	2037 On 04-February-21	10.29	Put	Bond Future	9927	10	9927	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
19/08/2020	2037 On 04-February-21	11.90	Put	Bond Future	3693	4	3693	4	240.00
19/08/2020	2037 On 04-February-21	10.48	Put	Bond Future	8904	9	8904	9	0.00
19/08/2020	2037 On 04-February-21	10.27	Put	Bond Future	10039	11	10039	11	0.00
19/08/2020	2037 On 04-February-21	13.73	Put	Bond Future	904	1	904	1	300.00
19/08/2020	2037 On 04-February-21	10.85	Put	Bond Future	7185	8	7185	8	72.00
19/08/2020	2037 On 04-February-21	10.35	Put	Bond Future	9597	10	9597	10	72.00
19/08/2020	2037 On 04-February-21	10.28	Put	Bond Future	9983	10	9983	10	0.00
19/08/2020	2037 On 04-February-21	9.65	Put	Bond Future	13851	14	13851	14	0.00
19/08/2020	2037 On 04-February-21	11.97	Put	Bond Future	3530	4	3530	4	0.00
19/08/2020	2037 On 06-May-21			Bond Future	11.86	78.6733	11.8645	78.6733	0.00
19/08/2020	2037 On 06-May-21	12.42	Call	Bond Future	6840	7	6840	7	0.00
19/08/2020	2037 On 06-May-21	12.43	Call	Bond Future	6874	7	6874	7	0.00
19/08/2020	2037 On 06-May-21	12.44	Call	Bond Future	6909	8	6909	8	0.00
19/08/2020	2037 On 06-May-21	12.43	Put	Bond Future	3731	4	3731	4	0.00
19/08/2020	2037 On 06-May-21	12.44	Put	Bond Future	3711	4	3711	4	0.00
19/08/2020	2037 On 06-May-21	12.42	Put	Bond Future	3750	4	3750	4	0.00
19/08/2020	2037 On 05-August-21			Bond Future	12.13	75.2713	12.1254	75.2713	0.00
19/08/2020	2037 On 05-August-21	12.26	Call	Bond Future	6005	7	6005	7	0.00
19/08/2020	2037 On 05-August-21	12.27	Call	Bond Future	6035	7	6035	7	0.00
19/08/2020	2037 On 05-August-21	12.28	Call	Bond Future	6066	7	6066	7	0.00
19/08/2020	2037 On 05-August-21	12.26	Put	Bond Future	5264	6	5264	6	0.00
19/08/2020	2037 On 05-August-21	12.28	Put	Bond Future	5215	6	5215	6	0.00
19/08/2020	2037 On 05-August-21	12.27	Put	Bond Future	5239	6	5239	6	0.00
19/08/2020	2038 On 05-November-20			Bond Future	105.25	105.3072	105.2516	105.3072	11,074.00
19/08/2020	2038 On 04-February-21			Bond Future	104.69	104.7468	104.6892	104.7468	0.00
19/08/2020	2038 On 06-May-21			Bond Future	105.83	105.8841	105.8253	105.8841	0.00
19/08/2020	2038 On 05-August-21			Bond Future	105.29	105.3511	105.2915	105.3511	0.00
19/08/2020	2040 On 05-November-20			Bond Future	11.58	82.7467	11.5769	82.7467	69,203.00
19/08/2020	2040 On 05-November-20	9.73	Call	Bond Future	231	0	231	0	2,000.00
19/08/2020	2040 On 05-November-20	10.30	Call	Bond Future	641	1	641	1	0.00
19/08/2020	2040 On 05-November-20	10.23	Call	Bond Future	572	1	572	1	2,000.00
19/08/2020	2040 On 05-November-20	9.50	Call	Bond Future	144	0	144	0	2,000.00
19/08/2020	2040 On 05-November-20	10.00	Call	Bond Future	385	1	385	1	2,380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2020	2040 On 05-November-20	10.31	Call	Bond Future	652	1	652	1	0.00
19/08/2020	2040 On 05-November-20	11.00	Call	Bond Future	1840	2	1840	2	2,380.00
19/08/2020	2040 On 05-November-20	11.70	Call	Bond Future	3879	4	3879	4	0.00
19/08/2020	2040 On 05-November-20	10.32	Call	Bond Future	662	1	662	1	0.00
19/08/2020	2040 On 05-November-20	11.50	Call	Bond Future	3219	4	3219	4	0.00
19/08/2020	2040 On 05-November-20	11.50	Put	Bond Future	3715	4	3715	4	2,000.00
19/08/2020	2040 On 05-November-20	10.31	Put	Bond Future	9490	10	9490	10	0.00
19/08/2020	2040 On 05-November-20	9.50	Put	Bond Future	15471	16	15471	16	0.00
19/08/2020	2040 On 05-November-20	10.00	Put	Bond Future	11622	12	11622	12	0.00
19/08/2020	2040 On 05-November-20	10.32	Put	Bond Future	9424	10	9424	10	0.00
19/08/2020	2040 On 05-November-20	11.70	Put	Bond Future	3096	3	3096	3	2,000.00
19/08/2020	2040 On 05-November-20	11.00	Put	Bond Future	5681	6	5681	6	0.00
19/08/2020	2040 On 05-November-20	10.23	Put	Bond Future	10020	10	10020	10	0.00
19/08/2020	2040 On 05-November-20	9.73	Put	Bond Future	13642	14	13642	14	0.00
19/08/2020	2040 On 05-November-20	10.30	Put	Bond Future	9555	10	9555	10	0.00
19/08/2020	2040 On 04-February-21			Bond Future	11.81	79.1030	11.8106	79.1030	0.00
19/08/2020	2040 On 04-February-21	10.07	Call	Bond Future	933	1	933	1	800.00
19/08/2020	2040 On 04-February-21	11.74	Call	Bond Future	4444	5	4444	5	0.00
19/08/2020	2040 On 04-February-21	10.41	Call	Bond Future	1350	2	1350	2	0.00
19/08/2020	2040 On 04-February-21	9.49	Call	Bond Future	454	1	454	1	500.00
19/08/2020	2040 On 04-February-21	9.57	Call	Bond Future	505	1	505	1	800.00
19/08/2020	2040 On 04-February-21	10.42	Call	Bond Future	1364	2	1364	2	0.00
19/08/2020	2040 On 04-February-21	10.24	Call	Bond Future	1128	2	1128	2	500.00
19/08/2020	2040 On 04-February-21	11.57	Call	Bond Future	3934	5	3934	5	0.00
19/08/2020	2040 On 04-February-21	10.40	Call	Bond Future	1336	2	1336	2	0.00
19/08/2020	2040 On 04-February-21	10.40	Put	Bond Future	10941	12	10941	12	0.00
19/08/2020	2040 On 04-February-21	11.57	Put	Bond Future	5450	6	5450	6	500.00
19/08/2020	2040 On 04-February-21	10.24	Put	Bond Future	11939	12	11939	12	0.00
19/08/2020	2040 On 04-February-21	9.49	Put	Bond Future	17281	18	17281	18	0.00
19/08/2020	2040 On 04-February-21	9.57	Put	Bond Future	16661	17	16661	17	0.00
19/08/2020	2040 On 04-February-21	10.07	Put	Bond Future	13055	14	13055	14	0.00
19/08/2020	2040 On 04-February-21	10.42	Put	Bond Future	10820	11	10820	11	0.00
19/08/2020	2040 On 04-February-21	10.41	Put	Bond Future	10881	11	10881	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
19/08/2020	2040 On 04-February-21	11.74	Put	Bond Future	4884	6	4884	6	800.00
19/08/2020	2040 On 06-May-21			Bond Future	12.05	79.9439	12.0524	79.9439	0.00
19/08/2020	2040 On 06-May-21	12.43	Call	Bond Future	6511	7	6511	7	0.00
19/08/2020	2040 On 06-May-21	12.44	Call	Bond Future	6545	7	6545	7	0.00
19/08/2020	2040 On 06-May-21	12.42	Call	Bond Future	6477	7	6477	7	0.00
19/08/2020	2040 On 06-May-21	12.42	Put	Bond Future	4319	5	4319	5	0.00
19/08/2020	2040 On 06-May-21	12.43	Put	Bond Future	4296	5	4296	5	0.00
19/08/2020	2040 On 06-May-21	12.44	Put	Bond Future	4273	5	4273	5	0.00
19/08/2020	2040 On 05-August-21			Bond Future	12.31	76.3054	12.3123	76.3054	0.00
19/08/2020	2040 On 05-August-21	12.47	Call	Bond Future	6311	7	6311	7	0.00
19/08/2020	2040 On 05-August-21	12.49	Call	Bond Future	6372	7	6372	7	0.00
19/08/2020	2040 On 05-August-21	12.48	Call	Bond Future	6342	7	6342	7	0.00
19/08/2020	2040 On 05-August-21	12.49	Put	Bond Future	5353	6	5353	6	0.00
19/08/2020	2040 On 05-August-21	12.48	Put	Bond Future	5379	6	5379	6	0.00
19/08/2020	2040 On 05-August-21	12.47	Put	Bond Future	5405	6	5405	6	0.00
19/08/2020	2044 On 05-November-20			Bond Future	11.67	79.2400	11.6670	79.2400	49,334.00
19/08/2020	2044 On 05-November-20	10.34	Call	Bond Future	599	1	599	1	0.00
19/08/2020	2044 On 05-November-20	9.96	Call	Bond Future	306	1	306	1	0.00
19/08/2020	2044 On 05-November-20	11.38	Call	Bond Future	2570	3	2570	3	0.00
19/08/2020	2044 On 05-November-20	9.72	Call	Bond Future	190	0	190	0	1,815.00
19/08/2020	2044 On 05-November-20	10.36	Call	Bond Future	619	1	619	1	0.00
19/08/2020	2044 On 05-November-20	11.43	Call	Bond Future	2714	3	2714	3	0.00
19/08/2020	2044 On 05-November-20	9.97	Call	Bond Future	312	1	312	1	300.00
19/08/2020	2044 On 05-November-20	10.35	Call	Bond Future	609	1	609	1	0.00
19/08/2020	2044 On 05-November-20	9.34	Call	Bond Future	82	0	82	0	525.00
19/08/2020	2044 On 05-November-20	11.17	Call	Bond Future	2009	2	2009	2	0.00
19/08/2020	2044 On 05-November-20	8.87	Call	Bond Future	25	0	25	0	1,815.00
19/08/2020	2044 On 05-November-20	10.04	Call	Bond Future	356	1	356	1	525.00
19/08/2020	2044 On 05-November-20	10.02	Call	Bond Future	343	1	343	1	1,815.00
19/08/2020	2044 On 05-November-20	9.29	Call	Bond Future	73	0	73	0	300.00
19/08/2020	2044 On 05-November-20	11.06	Call	Bond Future	1744	2	1744	2	0.00
19/08/2020	2044 On 05-November-20	10.04	Put	Bond Future	12039	12	12039	12	0.00
19/08/2020	2044 On 05-November-20	11.17	Put	Bond Future	5287	6	5287	6	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2020	2044 On 05-November-20	11.43	Put	Bond Future	4248	5	4248	5	1,815.00
19/08/2020	2044 On 05-November-20	8.87	Put	Bond Future	22065	22	22065	22	0.00
19/08/2020	2044 On 05-November-20	10.36	Put	Bond Future	9777	10	9777	10	0.00
19/08/2020	2044 On 05-November-20	9.34	Put	Bond Future	17736	18	17736	18	0.00
19/08/2020	2044 On 05-November-20	10.02	Put	Bond Future	12188	12	12188	12	0.00
19/08/2020	2044 On 05-November-20	10.35	Put	Bond Future	9844	10	9844	10	0.00
19/08/2020	2044 On 05-November-20	9.29	Put	Bond Future	18178	18	18178	18	0.00
19/08/2020	2044 On 05-November-20	9.96	Put	Bond Future	12640	13	12640	13	0.00
19/08/2020	2044 On 05-November-20	9.72	Put	Bond Future	14524	15	14524	15	0.00
19/08/2020	2044 On 05-November-20	11.06	Put	Bond Future	5780	6	5780	6	525.00
19/08/2020	2044 On 05-November-20	9.97	Put	Bond Future	12564	13	12564	13	0.00
19/08/2020	2044 On 05-November-20	11.38	Put	Bond Future	4434	5	4434	5	300.00
19/08/2020	2044 On 05-November-20	10.34	Put	Bond Future	9911	10	9911	10	0.00
19/08/2020	2044 On 04-February-21			Bond Future	11.89	75.6850	11.8949	75.6850	0.00
19/08/2020	2044 On 04-February-21	10.35	Call	Bond Future	1166	2	1166	2	0.00
19/08/2020	2044 On 04-February-21	10.37	Call	Bond Future	1191	2	1191	2	0.00
19/08/2020	2044 On 04-February-21	9.66	Call	Bond Future	508	1	508	1	265.00
19/08/2020	2044 On 04-February-21	10.36	Call	Bond Future	1179	2	1179	2	0.00
19/08/2020	2044 On 04-February-21	10.29	Call	Bond Future	1092	2	1092	2	0.00
19/08/2020	2044 On 04-February-21	10.04	Call	Bond Future	820	1	820	1	0.00
19/08/2020	2044 On 04-February-21	10.84	Call	Bond Future	1908	3	1908	3	0.00
19/08/2020	2044 On 04-February-21	10.36	Put	Bond Future	11745	12	11745	12	0.00
19/08/2020	2044 On 04-February-21	10.29	Put	Bond Future	12199	13	12199	13	265.00
19/08/2020	2044 On 04-February-21	9.66	Put	Bond Future	16747	17	16747	17	0.00
19/08/2020	2044 On 04-February-21	10.84	Put	Bond Future	8913	10	8913	10	265.00
19/08/2020	2044 On 04-February-21	10.35	Put	Bond Future	11809	12	11809	12	0.00
19/08/2020	2044 On 04-February-21	10.04	Put	Bond Future	13906	14	13906	14	0.00
19/08/2020	2044 On 04-February-21	10.37	Put	Bond Future	11681	12	11681	12	0.00
19/08/2020	2044 On 06-May-21			Bond Future	12.13	76.4895	12.1306	76.4895	0.00
19/08/2020	2044 On 06-May-21	12.45	Call	Bond Future	6325	7	6325	7	0.00
19/08/2020	2044 On 06-May-21	12.44	Call	Bond Future	6292	7	6292	7	0.00
19/08/2020	2044 On 06-May-21	12.43	Call	Bond Future	6258	7	6258	7	0.00
19/08/2020	2044 On 06-May-21	12.44	Put	Bond Future	4489	5	4489	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
19/08/2020	2044 On 06-May-21	12.43	Put	Bond Future	4513	5	4513	5	0.00
19/08/2020	2044 On 06-May-21	12.45	Put	Bond Future	4465	5	4465	5	0.00
19/08/2020	2044 On 05-August-21			Bond Future	12.38	72.9388	12.3837	72.9388	0.00
19/08/2020	2044 On 05-August-21	12.60	Call	Bond Future	6503	7	6503	7	0.00
19/08/2020	2044 On 05-August-21	12.61	Call	Bond Future	6534	7	6534	7	0.00
19/08/2020	2044 On 05-August-21	12.59	Call	Bond Future	6472	7	6472	7	0.00
19/08/2020	2044 On 05-August-21	12.59	Put	Bond Future	5305	6	5305	6	0.00
19/08/2020	2044 On 05-August-21	12.60	Put	Bond Future	5280	6	5280	6	0.00
19/08/2020	2044 On 05-August-21	12.61	Put	Bond Future	5255	6	5255	6	0.00
19/08/2020	2046 On 05-November-20			Bond Future	91.96	92.3190	91.9586	92.3190	15,660.00
19/08/2020	2046 On 04-February-21			Bond Future	92.94	93.3023	92.9367	93.3023	0.00
19/08/2020	2046 On 06-May-21			Bond Future	92.17	92.5413	92.1712	92.5413	0.00
19/08/2020	2046 On 05-August-21			Bond Future	93.19	93.5668	93.1924	93.5668	0.00
19/08/2020	2050 On 05-November-20			Bond Future	94.80	94.8545	94.8047	94.8545	14,181.00
19/08/2020	2050 On 04-February-21			Bond Future	93.94	93.9913	93.9397	93.9913	0.00
19/08/2020	2050 On 06-May-21			Bond Future	94.96	95.0117	94.9591	95.0117	0.00
19/08/2020	2050 On 05-August-21			Bond Future	94.10	94.1541	94.1008	94.1541	0.00
19/08/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	AL37 On 05-November-20			Index Future	746.39	746.3150	746.3900	746.3150	0.00
19/08/2020	AL37 On 04-February-21			Index Future	754.14	754.0720	754.1440	754.0720	0.00
19/08/2020	AL37 On 06-May-21			Index Future	762.14	762.0730	762.1440	762.0730	0.00
19/08/2020	AL37 On 05-August-21			Index Future	770.32	770.2470	770.3190	770.2470	0.00
19/08/2020	AL7T On 05-November-20			Index Future	815.67	815.6520	815.6680	815.6520	0.00
19/08/2020	AL7T On 04-February-21			Index Future	824.14	824.1290	824.1420	824.1290	0.00
19/08/2020	AL7T On 06-May-21			Index Future	832.88	832.8730	832.8840	832.8730	0.00
19/08/2020	AL7T On 05-August-21			Index Future	841.82	841.8070	841.8180	841.8070	0.00
19/08/2020	ALBI On 05-November-20			Index Future	714.01	714.5420	714.0140	714.5420	209.00
19/08/2020	ALBI On 04-February-21			Index Future	721.43	721.9680	721.4320	721.9680	0.00
19/08/2020	ALBI On 06-May-21			Index Future	729.09	729.6280	729.0850	729.6280	0.00
19/08/2020	ALBI On 05-August-21			Index Future	736.91	737.4550	736.9050	737.4550	0.00
19/08/2020	C002 On 31-March-32			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
19/08/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2020	ES33 On 05-November-20			Bond Future	12.04	71.9001	12.0371	71.9001	350.00
19/08/2020	ES33 On 04-February-21			Bond Future	12.32	72.6484	12.3192	72.6484	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
19/08/2020	ES33 On 06-May-21			Bond Future	12.61	69.6455	12.6066	69.6455	0.00
19/08/2020	ES33 On 05-August-21			Bond Future	12.91	70.4012	12.9103	70.4012	0.00
19/08/2020	ES42 On 05-November-20			Bond Future	12.44	71.1454	12.4382	71.1454	4,919.00
19/08/2020	ES42 On 04-February-21			Bond Future	12.70	71.8867	12.7012	71.8867	0.00
19/08/2020	ES42 On 06-May-21			Bond Future	12.98	68.3925	12.9794	68.3925	0.00
19/08/2020	ES42 On 05-August-21			Bond Future	13.27	69.1351	13.2656	69.1351	0.00
19/08/2020	GOVI On 05-November-20			GOVI	705.30	705.8040	705.3010	705.8040	1,015.00
19/08/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 05-November-20	737.83	Put	GOVI	325290	32	325290	32	0.00
19/08/2020	GOVI On 05-November-20	737.85	Put	GOVI	325490	32	325490	32	0.00
19/08/2020	GOVI On 05-November-20	737.84	Put	GOVI	325390	32	325390	32	0.00
19/08/2020	GOVI On 04-February-21			GOVI	712.63	713.1400	712.6280	713.1400	0.00
19/08/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 04-February-21	750.94	Put	GOVI	383120	38	383120	38	0.00
19/08/2020	GOVI On 04-February-21	750.95	Put	GOVI	383220	38	383220	38	0.00
19/08/2020	GOVI On 04-February-21	750.96	Put	GOVI	383320	38	383320	38	0.00
19/08/2020	GOVI On 06-May-21			GOVI	720.19	720.7060	720.1870	720.7060	0.00
19/08/2020	GOVI On 06-May-21	678.67	Call	GOVI	415170	42	415170	42	0.00
19/08/2020	GOVI On 06-May-21	678.69	Call	GOVI	414970	42	414970	42	0.00
19/08/2020	GOVI On 06-May-21	678.68	Call	GOVI	415070	42	415070	42	0.00
19/08/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 05-August-21			GOVI	727.91	728.4370	727.9120	728.4370	0.00
19/08/2020	GOVI On 05-August-21	719.15	Call	GOVI	87620	9	87620	9	0.00
19/08/2020	GOVI On 05-August-21	719.14	Call	GOVI	87720	9	87720	9	0.00
19/08/2020	GOVI On 05-August-21	719.13	Call	GOVI	87820	9	87820	9	0.00
19/08/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/08/2020	GOVI On 05-August-21	719.13	Put	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
19/08/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/08/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2020	IGOV On 05-November-20			Index Future	253.74	253.5160	253.7390	253.5160	1,258.00
19/08/2020	IGOV On 04-February-21			Index Future	256.44	256.2130	256.4370	256.2130	0.00
19/08/2020	IGOV On 06-May-21			Index Future	259.22	258.9930	259.2190	258.9930	0.00
19/08/2020	IGOV On 05-August-21			Index Future	262.06	261.8320	262.0600	261.8320	0.00
19/08/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
19/08/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
19/08/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2100	92.2200	92.2100	0.00
19/08/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.3700	90.3800	90.3700	0.00
19/08/2020	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3400	89.3500	89.3400	0.00
19/08/2020	IS05 On 21-December-21			Interest Rate Swap	90.62	90.6200	90.6200	90.6200	51.00
19/08/2020	IS05 On 15-March-22			Interest Rate Swap	90.06	90.0600	90.0600	90.0600	0.00
19/08/2020	IS05 On 21-June-22			Interest Rate Swap	90.19	90.2000	90.1900	90.2000	0.00
19/08/2020	IS05 On 20-September-22			Interest Rate Swap	93.34	93.3600	93.3400	93.3600	0.00
19/08/2020	IS05 On 20-December-22			Interest Rate Swap	93.84	93.8700	93.8400	93.8700	0.00
19/08/2020	IS05 On 22-March-23			Interest Rate Swap	86.25	86.2800	86.2500	86.2800	0.00
19/08/2020	IS05 On 20-June-23			Interest Rate Swap	91.80	91.8300	91.8000	91.8300	0.00
19/08/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/08/2020	IS10 On 17-December-25			Interest Rate Swap	80.21	80.3100	80.2100	80.3100	0.00
19/08/2020	IS10 On 16-March-26			Interest Rate Swap	76.84	76.9400	76.8400	76.9400	0.00
19/08/2020	IS10 On 15-June-26			Interest Rate Swap	75.35	75.4600	75.3500	75.4600	0.00
19/08/2020	IS10 On 21-September-26			Interest Rate Swap	77.50	77.6000	77.5000	77.6000	0.00
19/08/2020	IS10 On 21-December-26			Interest Rate Swap	81.66	81.7500	81.6600	81.7500	0.00
19/08/2020	IS10 On 15-March-27			Interest Rate Swap	80.31	80.3900	80.3100	80.3900	0.00
19/08/2020	IS10 On 21-June-27			Interest Rate Swap	82.54	82.6100	82.5400	82.6100	0.00
19/08/2020	IS10 On 20-September-27			Interest Rate Swap	88.47	88.5300	88.4700	88.5300	0.00
19/08/2020	IS10 On 20-December-27			Interest Rate Swap	88.98	89.0300	88.9800	89.0300	0.00
19/08/2020	IS10 On 22-March-28			Interest Rate Swap	82.11	82.1600	82.1100	82.1600	0.00
19/08/2020	IS10 On 20-June-28			Interest Rate Swap	90.03	90.0800	90.0300	90.0800	0.00
19/08/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/08/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2020	JBAF On 19-August-20			Jibar Tradeable Future	3.44	96.5550	3.4420	96.5550	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
19/08/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.47	96.5450	3.4650	96.5450	0.00
19/08/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.46	96.5450	3.4600	96.5450	0.00
19/08/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.46	96.5450	3.4600	96.5450	0.00
19/08/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.46	96.5450	3.4550	96.5450	30,010.00
19/08/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.47	96.5450	3.4700	96.5450	0.00
19/08/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.46	3.4550	3.4550	3.4550	0.00
19/08/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.51	96.4900	3.5050	96.4900	0.00
19/08/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.67	96.3200	3.6650	96.3200	0.00
19/08/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.2350	3.7600	96.2350	0.00
19/08/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.96	95.9700	3.9550	95.9700	0.00
19/08/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8250	4.1350	95.8250	0.00
19/08/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.45	95.5250	4.4450	95.5250	0.00
19/08/2020	R023 On 05-November-20			Bond Future	4.53	108.4603	4.5308	108.4603	34,248.00
19/08/2020	R023 On 05-November-20	7.46	Call	Bond Future	6371	6	6371	6	0.00
19/08/2020	R023 On 05-November-20	7.47	Call	Bond Future	6392	6	6392	6	0.00
19/08/2020	R023 On 05-November-20	7.45	Call	Bond Future	6350	6	6350	6	0.00
19/08/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
19/08/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
19/08/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
19/08/2020	R023 On 04-February-21			Bond Future	4.58	109.5885	4.5812	109.5885	0.00
19/08/2020	R023 On 04-February-21	6.32	Call	Bond Future	3445	3	3445	3	0.00
19/08/2020	R023 On 04-February-21	6.34	Call	Bond Future	3482	3	3482	3	0.00
19/08/2020	R023 On 04-February-21	6.33	Call	Bond Future	3463	3	3463	3	0.00
19/08/2020	R023 On 04-February-21	6.33	Put	Bond Future	15	0	15	0	0.00
19/08/2020	R023 On 04-February-21	6.32	Put	Bond Future	15	0	15	0	0.00
19/08/2020	R023 On 04-February-21	6.34	Put	Bond Future	14	0	14	0	0.00
19/08/2020	R023 On 06-May-21			Bond Future	4.62	106.8450	4.6225	106.8450	0.00
19/08/2020	R023 On 06-May-21	7.56	Call	Bond Future	5049	5	5049	5	0.00
19/08/2020	R023 On 06-May-21	7.58	Call	Bond Future	5082	5	5082	5	0.00
19/08/2020	R023 On 06-May-21	7.57	Call	Bond Future	5065	5	5065	5	0.00
19/08/2020	R023 On 06-May-21	7.57	Put	Bond Future	2	0	2	0	0.00
19/08/2020	R023 On 06-May-21	7.58	Put	Bond Future	2	0	2	0	0.00
19/08/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	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
19/08/2020	R023 On 05-August-21			Bond Future	4.67	108.0039	4.6676	108.0039	0.00
19/08/2020	R023 On 05-August-21	5.31	Call	Bond Future	1294	1	1294	1	0.00
19/08/2020	R023 On 05-August-21	5.30	Call	Bond Future	1282	1	1282	1	0.00
19/08/2020	R023 On 05-August-21	5.29	Call	Bond Future	1271	1	1271	1	0.00
19/08/2020	R023 On 05-August-21	5.30	Put	Bond Future	321	0	321	0	0.00
19/08/2020	R023 On 05-August-21	5.29	Put	Bond Future	325	0	325	0	0.00
19/08/2020	R023 On 05-August-21	5.31	Put	Bond Future	318	0	318	0	0.00
19/08/2020	R035 On 05-November-20			Bond Future	11.11	86.0805	11.1066	86.0805	105,857.00
19/08/2020	R035 On 05-November-20	10.33	Call	Bond Future	1282	2	1282	2	0.00
19/08/2020	R035 On 05-November-20	10.34	Call	Bond Future	1301	2	1301	2	0.00
19/08/2020	R035 On 05-November-20	10.32	Call	Bond Future	1263	2	1263	2	0.00
19/08/2020	R035 On 05-November-20	10.32	Put	Bond Future	6394	7	6394	7	0.00
19/08/2020	R035 On 05-November-20	10.33	Put	Bond Future	6345	7	6345	7	0.00
19/08/2020	R035 On 05-November-20	10.34	Put	Bond Future	6296	6	6296	6	0.00
19/08/2020	R035 On 04-February-21			Bond Future	11.35	86.9759	11.3472	86.9759	0.00
19/08/2020	R035 On 04-February-21	10.14	Call	Bond Future	1484	2	1484	2	0.00
19/08/2020	R035 On 04-February-21	10.06	Call	Bond Future	1367	2	1367	2	0.00
19/08/2020	R035 On 04-February-21	10.05	Call	Bond Future	1353	2	1353	2	0.00
19/08/2020	R035 On 04-February-21	11.14	Call	Bond Future	3769	4	3769	4	0.00
19/08/2020	R035 On 04-February-21	10.04	Call	Bond Future	1339	2	1339	2	0.00
19/08/2020	R035 On 04-February-21	10.05	Put	Bond Future	9777	10	9777	10	0.00
19/08/2020	R035 On 04-February-21	10.04	Put	Bond Future	9833	10	9833	10	0.00
19/08/2020	R035 On 04-February-21	10.14	Put	Bond Future	9284	10	9284	10	650.00
19/08/2020	R035 On 04-February-21	11.14	Put	Bond Future	5036	6	5036	6	650.00
19/08/2020	R035 On 04-February-21	10.06	Put	Bond Future	9722	10	9722	10	0.00
19/08/2020	R035 On 06-May-21			Bond Future	11.59	83.4253	11.5878	83.4253	0.00
19/08/2020	R035 On 06-May-21	12.35	Call	Bond Future	7566	8	7566	8	0.00
19/08/2020	R035 On 06-May-21	11.55	Call	Bond Future	4882	6	4882	6	0.00
19/08/2020	R035 On 06-May-21	12.77	Call	Bond Future	9034	10	9034	10	0.00
19/08/2020	R035 On 06-May-21	12.37	Call	Bond Future	7639	8	7639	8	0.00
19/08/2020	R035 On 06-May-21	10.24	Call	Bond Future	1811	3	1811	3	793.00
19/08/2020	R035 On 06-May-21	12.36	Call	Bond Future	7603	8	7603	8	0.00
19/08/2020	R035 On 06-May-21	10.81	Call	Bond Future	2911	4	2911	4	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2020	R035 On 06-May-21	11.32	Call	Bond Future	4220	5	4220	5	0.00
19/08/2020	R035 On 06-May-21	12.02	Call	Bond Future	6390	7	6390	7	0.00
19/08/2020	R035 On 06-May-21	12.02	Put	Bond Future	3913	4	3913	4	793.00
19/08/2020	R035 On 06-May-21	11.32	Put	Bond Future	5812	6	5812	6	793.00
19/08/2020	R035 On 06-May-21	10.81	Put	Bond Future	7664	8	7664	8	0.00
19/08/2020	R035 On 06-May-21	12.36	Put	Bond Future	3257	4	3257	4	0.00
19/08/2020	R035 On 06-May-21	11.55	Put	Bond Future	5104	6	5104	6	1,650.00
19/08/2020	R035 On 06-May-21	12.77	Put	Bond Future	2520	3	2520	3	1,650.00
19/08/2020	R035 On 06-May-21	12.35	Put	Bond Future	3274	4	3274	4	0.00
19/08/2020	R035 On 06-May-21	10.24	Put	Bond Future	10310	11	10310	11	0.00
19/08/2020	R035 On 06-May-21	12.37	Put	Bond Future	3239	4	3239	4	0.00
19/08/2020	R035 On 05-August-21			Bond Future	11.84	84.3304	11.8443	84.3304	0.00
19/08/2020	R035 On 05-August-21	5.29	Call	Bond Future	3	0	3	0	0.00
19/08/2020	R035 On 05-August-21	5.31	Call	Bond Future	3	0	3	0	0.00
19/08/2020	R035 On 05-August-21	5.30	Call	Bond Future	3	0	3	0	0.00
19/08/2020	R035 On 05-August-21	5.30	Put	Bond Future	54068	54	54068	54	0.00
19/08/2020	R035 On 05-August-21	5.31	Put	Bond Future	53951	54	53951	54	0.00
19/08/2020	R035 On 05-August-21	5.29	Put	Bond Future	54184	54	54184	54	0.00
19/08/2020	R186 On 05-November-20			Bond Future	7.62	117.8984	7.6182	117.8984	88,469.00
19/08/2020	R186 On 05-November-20	8.66	Call	Bond Future	5672	6	5672	6	0.00
19/08/2020	R186 On 05-November-20	7.00	Call	Bond Future	697	1	697	1	1,200.00
19/08/2020	R186 On 05-November-20	8.65	Call	Bond Future	5630	6	5630	6	0.00
19/08/2020	R186 On 05-November-20	7.50	Call	Bond Future	1629	2	1629	2	80.00
19/08/2020	R186 On 05-November-20	8.00	Call	Bond Future	3104	3	3104	3	1,200.00
19/08/2020	R186 On 05-November-20	8.64	Call	Bond Future	5589	6	5589	6	0.00
19/08/2020	R186 On 05-November-20	8.34	Call	Bond Future	4370	5	4370	5	3,500.00
19/08/2020	R186 On 05-November-20	9.26	Call	Bond Future	8294	8	8294	8	0.00
19/08/2020	R186 On 05-November-20	6.50	Call	Bond Future	234	0	234	0	80.00
19/08/2020	R186 On 05-November-20	7.84	Call	Bond Future	2574	3	2574	3	3,500.00
19/08/2020	R186 On 05-November-20	8.34	Put	Bond Future	674	1	674	1	0.00
19/08/2020	R186 On 05-November-20	6.50	Put	Bond Future	6274	6	6274	6	0.00
19/08/2020	R186 On 05-November-20	7.50	Put	Bond Future	2249	2	2249	2	0.00
19/08/2020	R186 On 05-November-20	7.84	Put	Bond Future	1422	2	1422	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2020	R186 On 05-November-20	9.26	Put	Bond Future	105	0	105	0	3,500.00
19/08/2020	R186 On 05-November-20	8.65	Put	Bond Future	394	1	394	1	0.00
19/08/2020	R186 On 05-November-20	8.00	Put	Bond Future	1129	1	1129	1	0.00
19/08/2020	R186 On 05-November-20	8.64	Put	Bond Future	401	1	401	1	0.00
19/08/2020	R186 On 05-November-20	8.66	Put	Bond Future	386	1	386	1	0.00
19/08/2020	R186 On 05-November-20	7.00	Put	Bond Future	3987	4	3987	4	0.00
19/08/2020	R186 On 04-February-21			Bond Future	7.81	113.8458	7.8113	113.8458	50.00
19/08/2020	R186 On 04-February-21	8.15	Call	Bond Future	3507	4	3507	4	0.00
19/08/2020	R186 On 04-February-21	8.16	Call	Bond Future	3537	4	3537	4	0.00
19/08/2020	R186 On 04-February-21	8.00	Call	Bond Future	3060	3	3060	3	0.00
19/08/2020	R186 On 04-February-21	8.17	Call	Bond Future	3568	4	3568	4	0.00
19/08/2020	R186 On 04-February-21	8.16	Put	Bond Future	1814	2	1814	2	0.00
19/08/2020	R186 On 04-February-21	8.17	Put	Bond Future	1796	2	1796	2	0.00
19/08/2020	R186 On 04-February-21	8.00	Put	Bond Future	2123	2	2123	2	15,177.00
19/08/2020	R186 On 04-February-21	8.15	Put	Bond Future	1832	2	1832	2	0.00
19/08/2020	R186 On 06-May-21			Bond Future	8.02	115.0552	8.0191	115.0552	0.00
19/08/2020	R186 On 06-May-21	10.78	Call	Bond Future	12363	12	12363	12	0.00
19/08/2020	R186 On 06-May-21	10.77	Call	Bond Future	12325	12	12325	12	0.00
19/08/2020	R186 On 06-May-21	10.76	Call	Bond Future	12286	12	12286	12	0.00
19/08/2020	R186 On 06-May-21	10.77	Put	Bond Future	165	0	165	0	0.00
19/08/2020	R186 On 06-May-21	10.76	Put	Bond Future	167	0	167	0	0.00
19/08/2020	R186 On 06-May-21	10.78	Put	Bond Future	162	0	162	0	0.00
19/08/2020	R186 On 05-August-21			Bond Future	8.25	111.0222	8.2452	111.0222	0.00
19/08/2020	R186 On 05-August-21	8.61	Call	Bond Future	4233	5	4233	5	0.00
19/08/2020	R186 On 05-August-21	8.62	Call	Bond Future	4260	5	4260	5	0.00
19/08/2020	R186 On 05-August-21	8.63	Call	Bond Future	4287	5	4287	5	0.00
19/08/2020	R186 On 05-August-21	8.63	Put	Bond Future	2566	3	2566	3	0.00
19/08/2020	R186 On 05-August-21	8.61	Put	Bond Future	2600	3	2600	3	0.00
19/08/2020	R186 On 05-August-21	8.62	Put	Bond Future	2583	3	2583	3	0.00
19/08/2020	R197 On 05-November-20			Bond Future	307.63	307.4770	307.6348	307.4770	2,902.00
19/08/2020	R197 On 04-February-21			Bond Future	303.12	302.9687	303.1240	302.9687	0.00
19/08/2020	R197 On 06-May-21			Bond Future	306.41	306.2582	306.4137	306.2582	0.00
19/08/2020	R197 On 05-August-21			Bond Future	301.88	301.7201	301.8764	301.7201	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
19/08/2020	R202 On	05-November-20			Bond Future	211.14	210.8249	211.1449	210.8249	8,104.00
19/08/2020	R202 On	04-February-21			Bond Future	209.26	208.9362	209.2567	208.9362	0.00
19/08/2020	R202 On	06-May-21			Bond Future	211.53	211.2046	211.5274	211.2046	0.00
19/08/2020	R202 On	05-August-21			Bond Future	209.66	209.3317	209.6578	209.3317	0.00
19/08/2020	R208 On	05-November-20			Bond Future	3.35	102.0406	3.3526	102.0406	7,525.00
19/08/2020	R208 On	05-November-20	4.79	Call	Bond Future	556	1	556	1	0.00
19/08/2020	R208 On	05-November-20	4.78	Call	Bond Future	553	1	553	1	0.00
19/08/2020	R208 On	05-November-20	4.77	Call	Bond Future	549	1	549	1	0.00
19/08/2020	R208 On	05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
19/08/2020	R208 On	05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
19/08/2020	R208 On	05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
19/08/2020	R209 On	05-November-20			Bond Future	10.98	66.0086	10.9786	66.0086	26,167.00
19/08/2020	R209 On	05-November-20	10.00	Call	Bond Future	883	1	883	1	0.00
19/08/2020	R209 On	05-November-20	10.02	Call	Bond Future	909	1	909	1	0.00
19/08/2020	R209 On	05-November-20	10.01	Call	Bond Future	895	1	895	1	0.00
19/08/2020	R209 On	05-November-20	10.01	Put	Bond Future	6445	7	6445	7	0.00
19/08/2020	R209 On	05-November-20	10.02	Put	Bond Future	6398	7	6398	7	0.00
19/08/2020	R209 On	05-November-20	10.00	Put	Bond Future	6493	7	6493	7	0.00
19/08/2020	R209 On	04-February-21			Bond Future	11.19	66.6957	11.1855	66.6957	0.00
19/08/2020	R209 On	04-February-21	10.11	Call	Bond Future	1531	2	1531	2	0.00
19/08/2020	R209 On	04-February-21	10.12	Call	Bond Future	1546	2	1546	2	0.00
19/08/2020	R209 On	04-February-21	10.10	Call	Bond Future	1517	2	1517	2	0.00
19/08/2020	R209 On	04-February-21	10.10	Put	Bond Future	7606	8	7606	8	0.00
19/08/2020	R209 On	04-February-21	10.11	Put	Bond Future	7561	8	7561	8	0.00
19/08/2020	R209 On	04-February-21	10.12	Put	Bond Future	7516	8	7516	8	0.00
19/08/2020	R209 On	06-May-21			Bond Future	11.40	64.2644	11.3985	64.2644	1,420.00
19/08/2020	R209 On	06-May-21	10.25	Call	Bond Future	1954	3	1954	3	3,000.00
19/08/2020	R209 On	06-May-21	11.25	Call	Bond Future	4016	5	4016	5	0.00
19/08/2020	R209 On	06-May-21	12.22	Call	Bond Future	6770	7	6770	7	0.00
19/08/2020	R209 On	06-May-21	12.24	Call	Bond Future	6833	7	6833	7	0.00
19/08/2020	R209 On	06-May-21	12.25	Call	Bond Future	6864	7	6864	7	0.00
19/08/2020	R209 On	06-May-21	12.23	Call	Bond Future	6801	7	6801	7	0.00
19/08/2020	R209 On	06-May-21	12.22	Put	Bond Future	2767	3	2767	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
19/08/2020	R209 On 06-May-21	12.24	Put	Bond Future	2738	3	2738	3	0.00
19/08/2020	R209 On 06-May-21	12.25	Put	Bond Future	2723	3	2723	3	3,000.00
19/08/2020	R209 On 06-May-21	12.23	Put	Bond Future	2752	3	2752	3	0.00
19/08/2020	R209 On 06-May-21	11.25	Put	Bond Future	4782	5	4782	5	3,000.00
19/08/2020	R209 On 06-May-21	10.25	Put	Bond Future	8239	9	8239	9	0.00
19/08/2020	R209 On 05-August-21			Bond Future	11.62	64.9618	11.6206	64.9618	0.00
19/08/2020	R209 On 05-August-21	11.80	Call	Bond Future	5474	6	5474	6	0.00
19/08/2020	R209 On 05-August-21	11.79	Call	Bond Future	5447	6	5447	6	0.00
19/08/2020	R209 On 05-August-21	11.81	Call	Bond Future	5501	6	5501	6	0.00
19/08/2020	R209 On 05-August-21	11.79	Put	Bond Future	4613	5	4613	5	0.00
19/08/2020	R209 On 05-August-21	11.80	Put	Bond Future	4592	5	4592	5	0.00
19/08/2020	R209 On 05-August-21	11.81	Put	Bond Future	4570	5	4570	5	0.00
19/08/2020	R210 On 05-November-20			Bond Future	183.92	183.2780	183.9185	183.2780	2,243.00
19/08/2020	R210 On 04-February-21			Bond Future	185.87	185.2299	185.8746	185.2299	0.00
19/08/2020	R210 On 06-May-21			Bond Future	185.20	184.5515	185.2022	184.5515	0.00
19/08/2020	R210 On 05-August-21			Bond Future	187.25	186.5964	187.2539	186.5964	0.00
19/08/2020	R212 On 05-November-20			Bond Future	166.94	167.0649	166.9392	167.0649	6,967.00
19/08/2020	R212 On 04-February-21			Bond Future	166.44	166.5660	166.4367	166.5660	0.00
19/08/2020	R212 On 06-May-21			Bond Future	168.24	168.3744	168.2428	168.3744	0.00
19/08/2020	R212 On 05-August-21			Bond Future	167.80	167.9290	167.7956	167.9290	0.00
19/08/2020	R213 On 05-November-20			Bond Future	9.92	82.7161	9.9180	82.7161	16,316.00
19/08/2020	R213 On 05-November-20	9.59	Call	Bond Future	1806	2	1806	2	0.00
19/08/2020	R213 On 05-November-20	9.61	Call	Bond Future	1852	2	1852	2	0.00
19/08/2020	R213 On 05-November-20	9.60	Call	Bond Future	1829	2	1829	2	0.00
19/08/2020	R213 On 05-November-20	9.59	Put	Bond Future	3657	4	3657	4	0.00
19/08/2020	R213 On 05-November-20	9.61	Put	Bond Future	3588	4	3588	4	0.00
19/08/2020	R213 On 05-November-20	9.60	Put	Bond Future	3622	4	3622	4	0.00
19/08/2020	R213 On 04-February-21			Bond Future	10.13	83.5765	10.1348	83.5765	0.00
19/08/2020	R213 On 04-February-21	9.41	Call	Bond Future	1838	2	1838	2	0.00
19/08/2020	R213 On 04-February-21	9.40	Call	Bond Future	1819	2	1819	2	0.00
19/08/2020	R213 On 04-February-21	9.39	Call	Bond Future	1800	2	1800	2	0.00
19/08/2020	R213 On 04-February-21	9.40	Put	Bond Future	5909	6	5909	6	0.00
19/08/2020	R213 On 04-February-21	9.39	Put	Bond Future	5948	6	5948	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2020	R213 On 04-February-21	9.41	Put	Bond Future	5871	6	5871	6	0.00
19/08/2020	R213 On 06-May-21			Bond Future	10.35	80.9351	10.3527	80.9351	0.00
19/08/2020	R213 On 06-May-21	11.90	Call	Bond Future	9028	9	9028	9	0.00
19/08/2020	R213 On 06-May-21	11.91	Call	Bond Future	9062	9	9062	9	0.00
19/08/2020	R213 On 06-May-21	11.89	Call	Bond Future	8994	9	8994	9	0.00
19/08/2020	R213 On 06-May-21	11.89	Put	Bond Future	1465	2	1465	2	0.00
19/08/2020	R213 On 06-May-21	11.90	Put	Bond Future	1453	2	1453	2	0.00
19/08/2020	R213 On 06-May-21	11.91	Put	Bond Future	1441	2	1441	2	0.00
19/08/2020	R213 On 05-August-21			Bond Future	10.59	81.8130	10.5858	81.8130	0.00
19/08/2020	R213 On 05-August-21	10.86	Call	Bond Future	5379	6	5379	6	0.00
19/08/2020	R213 On 05-August-21	10.85	Call	Bond Future	5350	6	5350	6	0.00
19/08/2020	R213 On 05-August-21	10.84	Call	Bond Future	5322	6	5322	6	0.00
19/08/2020	R213 On 05-August-21	10.85	Put	Bond Future	4027	5	4027	5	0.00
19/08/2020	R213 On 05-August-21	10.84	Put	Bond Future	4048	5	4048	5	0.00
19/08/2020	R213 On 05-August-21	10.86	Put	Bond Future	4007	5	4007	5	0.00
19/08/2020	R214 On 05-November-20			Bond Future	11.23	63.7719	11.2340	63.7719	15,786.00
19/08/2020	R214 On 05-November-20	10.25	Call	Bond Future	924	1	924	1	0.00
19/08/2020	R214 On 05-November-20	10.26	Call	Bond Future	937	1	937	1	0.00
19/08/2020	R214 On 05-November-20	10.24	Call	Bond Future	911	1	911	1	0.00
19/08/2020	R214 On 05-November-20	10.24	Put	Bond Future	6757	7	6757	7	0.00
19/08/2020	R214 On 05-November-20	10.25	Put	Bond Future	6707	7	6707	7	0.00
19/08/2020	R214 On 05-November-20	10.26	Put	Bond Future	6657	7	6657	7	0.00
19/08/2020	R214 On 04-February-21			Bond Future	11.44	64.4352	11.4404	64.4352	0.00
19/08/2020	R214 On 04-February-21	10.31	Call	Bond Future	1523	2	1523	2	0.00
19/08/2020	R214 On 04-February-21	10.33	Call	Bond Future	1553	2	1553	2	0.00
19/08/2020	R214 On 04-February-21	10.32	Call	Bond Future	1538	2	1538	2	0.00
19/08/2020	R214 On 04-February-21	10.32	Put	Bond Future	7989	8	7989	8	0.00
19/08/2020	R214 On 04-February-21	10.33	Put	Bond Future	7941	8	7941	8	0.00
19/08/2020	R214 On 04-February-21	10.31	Put	Bond Future	8037	9	8037	9	0.00
19/08/2020	R214 On 06-May-21			Bond Future	11.65	61.8426	11.6454	61.8426	0.00
19/08/2020	R214 On 06-May-21	12.27	Call	Bond Future	6288	7	6288	7	0.00
19/08/2020	R214 On 06-May-21	12.26	Call	Bond Future	6258	7	6258	7	0.00
19/08/2020	R214 On 06-May-21	12.25	Call	Bond Future	6227	7	6227	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
19/08/2020	R214 On 06-May-21	12.26	Put	Bond Future	3214	4	3214	4	0.00
19/08/2020	R214 On 06-May-21	12.25	Put	Bond Future	3231	4	3231	4	0.00
19/08/2020	R214 On 06-May-21	12.27	Put	Bond Future	3197	4	3197	4	0.00
19/08/2020	R214 On 05-August-21			Bond Future	11.86	62.5135	11.8621	62.5135	0.00
19/08/2020	R214 On 05-August-21	12.01	Call	Bond Future	5522	6	5522	6	0.00
19/08/2020	R214 On 05-August-21	12.02	Call	Bond Future	5549	6	5549	6	0.00
19/08/2020	R214 On 05-August-21	12.03	Call	Bond Future	5576	6	5576	6	0.00
19/08/2020	R214 On 05-August-21	12.02	Put	Bond Future	4766	5	4766	5	0.00
19/08/2020	R214 On 05-August-21	12.03	Put	Bond Future	4744	5	4744	5	0.00
19/08/2020	R214 On 05-August-21	12.01	Put	Bond Future	4788	5	4788	5	0.00
19/08/2020	R248 On 05-November-20			Bond Future	11.66	78.0453	11.6605	78.0453	110,599.00
19/08/2020	R248 On 05-November-20	10.04	Call	Bond Future	347	1	347	1	0.00
19/08/2020	R248 On 05-November-20	11.00	Call	Bond Future	1618	2	1618	2	950.00
19/08/2020	R248 On 05-November-20	10.00	Call	Bond Future	322	1	322	1	950.00
19/08/2020	R248 On 05-November-20	10.03	Call	Bond Future	341	1	341	1	0.00
19/08/2020	R248 On 05-November-20	10.02	Call	Bond Future	334	1	334	1	0.00
19/08/2020	R248 On 05-November-20	10.03	Put	Bond Future	12295	12	12295	12	0.00
19/08/2020	R248 On 05-November-20	10.02	Put	Bond Future	12372	12	12372	12	0.00
19/08/2020	R248 On 05-November-20	10.00	Put	Bond Future	12526	13	12526	13	0.00
19/08/2020	R248 On 05-November-20	10.04	Put	Bond Future	12218	12	12218	12	0.00
19/08/2020	R248 On 05-November-20	11.00	Put	Bond Future	6094	6	6094	6	0.00
19/08/2020	R248 On 04-February-21			Bond Future	11.89	78.8572	11.8884	78.8572	0.00
19/08/2020	R248 On 04-February-21	11.50	Call	Bond Future	3555	4	3555	4	2,590.00
19/08/2020	R248 On 04-February-21	10.75	Call	Bond Future	1747	2	1747	2	2,590.00
19/08/2020	R248 On 04-February-21	10.46	Call	Bond Future	1298	2	1298	2	0.00
19/08/2020	R248 On 04-February-21	10.47	Call	Bond Future	1312	2	1312	2	0.00
19/08/2020	R248 On 04-February-21	10.48	Call	Bond Future	1326	2	1326	2	0.00
19/08/2020	R248 On 04-February-21	10.48	Put	Bond Future	11099	12	11099	12	0.00
19/08/2020	R248 On 04-February-21	10.46	Put	Bond Future	11226	12	11226	12	0.00
19/08/2020	R248 On 04-February-21	10.47	Put	Bond Future	11162	12	11162	12	0.00
19/08/2020	R248 On 04-February-21	10.75	Put	Bond Future	9477	10	9477	10	0.00
19/08/2020	R248 On 04-February-21	11.50	Put	Bond Future	6042	7	6042	7	0.00
19/08/2020	R248 On 06-May-21			Bond Future	12.12	75.2835	12.1155	75.2835	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
19/08/2020	R248 On 06-May-21	12.34	Call	Bond Future	6031	7	6031	7	0.00
19/08/2020	R248 On 06-May-21	12.36	Call	Bond Future	6097	7	6097	7	0.00
19/08/2020	R248 On 06-May-21	12.35	Call	Bond Future	6064	7	6064	7	0.00
19/08/2020	R248 On 06-May-21	12.35	Put	Bond Future	4679	5	4679	5	0.00
19/08/2020	R248 On 06-May-21	12.36	Put	Bond Future	4654	5	4654	5	0.00
19/08/2020	R248 On 06-May-21	12.34	Put	Bond Future	4704	5	4704	5	0.00
19/08/2020	R248 On 05-August-21			Bond Future	12.36	76.1003	12.3573	76.1003	0.00
19/08/2020	R248 On 05-August-21	12.51	Call	Bond Future	6312	7	6312	7	0.00
19/08/2020	R248 On 05-August-21	12.52	Call	Bond Future	6343	7	6343	7	0.00
19/08/2020	R248 On 05-August-21	12.50	Call	Bond Future	6281	7	6281	7	0.00
19/08/2020	R248 On 05-August-21	12.52	Put	Bond Future	5411	6	5411	6	0.00
19/08/2020	R248 On 05-August-21	12.50	Put	Bond Future	5462	6	5462	6	0.00
19/08/2020	R248 On 05-August-21	12.51	Put	Bond Future	5437	6	5437	6	0.00