



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 September 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	2025 On 05-November-20			Bond Future	143.42	142.9767	143.4181	142.9767	4,141.00
01/09/2020	2025 On 04-February-21			Bond Future	143.43	142.9851	143.4308	142.9851	0.00
01/09/2020	2025 On 06-May-21			Bond Future	144.99	144.5342	144.9899	144.5342	0.00
01/09/2020	2025 On 05-August-21			Bond Future	145.08	144.6168	145.0782	144.6168	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
01/09/2020	2029 On 05-November-20			Bond Future	102.58	102.3092	102.5754	102.3092	5,004.00
01/09/2020	2029 On 04-February-21			Bond Future	103.65	103.3850	103.6537	103.3850	0.00
01/09/2020	2029 On 06-May-21			Bond Future	103.65	103.3759	103.6513	103.3759	0.00
01/09/2020	2029 On 05-August-21			Bond Future	104.80	104.5198	104.7986	104.5198	0.00
01/09/2020	2030 On 05-November-20			Bond Future	9.27	93.5590	9.2697	93.5590	91,686.00
01/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4813	4	4813	4	0.00
01/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	1122	1	1122	1	3,000.00
01/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	3290	3	3290	3	0.00
01/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	406	0	406	0	1,000.00
01/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1543	1	1543	1	1,000.00
01/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2502	2	2502	2	0.00
01/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	900	1	900	1	3,000.00
01/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2534	2	2534	2	0.00
01/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	3253	0	3253	0	0.00
01/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	5117	4	5117	4	0.00
01/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	234	0	234	0	3,000.00
01/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2566	2	2566	2	0.00
01/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3438	3	3438	3	0.00
01/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	1142	1	1142	1	14,160.00
01/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	4265	4	4265	4	0.00
01/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	2048	2	2048	2	3,000.00
01/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6986	6	6986	6	0.00
01/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	424	0	424	0	14,160.00
01/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	605	0	605	0	15,414.00
01/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1519	1	1519	1	15,414.00
01/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6519	6	6519	6	0.00
01/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	2923	3	2923	3	0.00
01/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3559	4	3559	4	0.00
01/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	355	0	355	0	3,000.00
01/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5028	6	5028	6	0.00
01/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1267	2	1267	2	2,500.00
01/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1814	2	1814	2	0.00
01/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4101	5	4101	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
01/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2279	3	2279	3	0.00
01/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	416	1	416	1	8,000.00
01/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	5902	7	5902	7	0.00
01/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	923	1	923	1	14,160.00
01/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	1865	2	1865	2	0.00
01/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	679	1	679	1	1,000.00
01/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1840	2	1840	2	0.00
01/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1364	0	1364	0	3,000.00
01/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	756	1	756	1	5,000.00
01/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7354	8	7354	8	0.00
01/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	2888	3	2888	3	0.00
01/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1344	2	1344	2	3,000.00
01/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6009	7	6009	7	0.00
01/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3599	4	3599	4	0.00
01/09/2020	2030 On 04-February-21			Bond Future	9.48	90.5157	9.4764	90.5157	0.00
01/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	754	1	754	1	1,600.00
01/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	943	1	943	1	1,000.00
01/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2379	2	2379	2	0.00
01/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2259	2	2259	2	1,000.00
01/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	931	1	931	1	800.00
01/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2354	2	2354	2	0.00
01/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2452	2	2452	2	1,600.00
01/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2330	2	2330	2	0.00
01/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1697	1	1697	1	800.00
01/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5590	5	5590	5	0.00
01/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1645	2	1645	2	1,800.00
01/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5242	6	5242	6	0.00
01/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4287	5	4287	5	0.00
01/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7483	8	7483	8	0.00
01/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4152	5	4152	5	0.00
01/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4185	5	4185	5	0.00
01/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4020	5	4020	5	0.00
01/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8294	9	8294	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
01/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4119	5	4119	5	0.00
01/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7434	8	7434	8	0.00
01/09/2020	2030 On 06-May-21			Bond Future	9.69	91.4755	9.6920	91.4755	0.00
01/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	7304	7	7304	7	0.00
01/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2522	2	2522	2	0.00
01/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10862	10	10862	10	0.00
01/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	810	1	810	1	700.00
01/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4899	4	4899	4	0.00
01/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4533	4	4533	4	0.00
01/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10900	10	10900	10	0.00
01/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2678	2	2678	2	0.00
01/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10939	10	10939	10	0.00
01/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	804	1	804	1	0.00
01/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5286	6	5286	6	700.00
01/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	10812	12	10812	12	0.00
01/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3307	4	3307	4	700.00
01/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	820	1	820	1	0.00
01/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5525	6	5525	6	0.00
01/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	812	1	812	1	0.00
01/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3037	3	3037	3	0.00
01/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1844	2	1844	2	0.00
01/09/2020	2030 On 05-August-21			Bond Future	9.93	88.4612	9.9263	88.4612	0.00
01/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5606	5	5606	5	0.00
01/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5637	5	5637	5	0.00
01/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5667	5	5667	5	0.00
01/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3080	3	3080	3	0.00
01/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3119	3	3119	3	0.00
01/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3100	3	3100	3	0.00
01/09/2020	2032 On 05-November-20			Bond Future	10.21	87.0561	10.2073	87.0561	118,099.00
01/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1323	1	1323	1	0.00
01/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5877	5	5877	5	0.00
01/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5477	5	5477	5	0.00
01/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1344	1	1344	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
01/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	383	0	383	0	3,000.00
01/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	1025	1	1025	1	3,000.00
01/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	748	1	748	1	1,000.00
01/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	265	0	265	0	1,000.00
01/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1301	1	1301	1	0.00
01/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4124	5	4124	5	0.00
01/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7371	8	7371	8	0.00
01/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8403	9	8403	9	0.00
01/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	818	1	818	1	1,000.00
01/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5556	6	5556	6	0.00
01/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4041	5	4041	5	0.00
01/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4738	5	4738	5	0.00
01/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4083	5	4083	5	0.00
01/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	921	1	921	1	3,000.00
01/09/2020	2032 On 04-February-21			Bond Future	10.43	87.9504	10.4291	87.9504	60.00
01/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	611	1	611	1	800.00
01/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1656	1	1656	1	0.00
01/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1694	1	1694	1	0.00
01/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1148	1	1148	1	800.00
01/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4928	4	4928	4	0.00
01/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1675	1	1675	1	0.00
01/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6596	7	6596	7	0.00
01/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6553	7	6553	7	0.00
01/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8187	9	8187	9	0.00
01/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2681	3	2681	3	800.00
01/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6641	7	6641	7	0.00
01/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	10988	12	10988	12	0.00
01/09/2020	2032 On 06-May-21			Bond Future	10.66	84.7380	10.6573	84.7380	0.00
01/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3535	3	3535	3	736.00
01/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9418	9	9418	9	0.00
01/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	11123	10	11123	10	0.00
01/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9454	9	9454	9	0.00
01/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9382	9	9382	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
01/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1711	2	1711	2	0.00
01/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1684	2	1684	2	0.00
01/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1697	2	1697	2	0.00
01/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1161	1	1161	1	736.00
01/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5421	6	5421	6	0.00
01/09/2020	2032 On 05-August-21			Bond Future	10.90	85.6562	10.8978	85.6562	0.00
01/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	6197	6	6197	6	0.00
01/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	6164	6	6164	6	0.00
01/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6229	6	6229	6	0.00
01/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3729	4	3729	4	0.00
01/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3709	4	3709	4	0.00
01/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3689	4	3689	4	0.00
01/09/2020	2033 On 05-November-20			Bond Future	96.91	96.8904	96.9102	96.8904	10,622.00
01/09/2020	2033 On 04-February-21			Bond Future	97.93	97.9091	97.9289	97.9091	0.00
01/09/2020	2033 On 06-May-21			Bond Future	97.79	97.7651	97.7887	97.7651	0.00
01/09/2020	2033 On 05-August-21			Bond Future	98.87	98.8468	98.8711	98.8468	0.00
01/09/2020	2037 On 05-November-20			Bond Future	11.19	81.5863	11.1942	81.5863	139,117.00
01/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	598	0	598	0	0.00
01/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	576	0	576	0	0.00
01/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	587	0	587	0	0.00
01/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7399	8	7399	8	0.00
01/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7279	8	7279	8	0.00
01/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7338	8	7338	8	0.00
01/09/2020	2037 On 04-February-21			Bond Future	11.42	78.1699	11.4218	78.1699	0.00
01/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5984	5	5984	5	300.00
01/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	678	1	678	1	72.00
01/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1403	1	1403	1	0.00
01/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12870	12	12870	12	0.00
01/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2547	2	2547	2	0.00
01/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1526	1	1526	1	0.00
01/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1418	1	1418	1	0.00
01/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5729	5	5729	5	0.00
01/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1743	2	1743	2	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1433	1	1433	1	0.00
01/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8783	9	8783	9	0.00
01/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2908	3	2908	3	240.00
01/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7788	8	7788	8	0.00
01/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	586	1	586	1	300.00
01/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6136	7	6136	7	72.00
01/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8461	9	8461	9	72.00
01/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	8892	10	8892	10	0.00
01/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	8837	9	8837	9	0.00
01/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12649	13	12649	13	0.00
01/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2763	3	2763	3	0.00
01/09/2020	2037 On 06-May-21			Bond Future	11.66	78.9990	11.6558	78.9990	0.00
01/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7493	7	7493	7	0.00
01/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7529	7	7529	7	0.00
01/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7566	7	7566	7	0.00
01/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3173	3	3173	3	0.00
01/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3155	3	3155	3	0.00
01/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3190	3	3190	3	0.00
01/09/2020	2037 On 05-August-21			Bond Future	11.91	75.5994	11.9073	75.5994	0.00
01/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6415	6	6415	6	0.00
01/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6447	6	6447	6	0.00
01/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6479	6	6479	6	0.00
01/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4447	5	4447	5	0.00
01/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4402	5	4402	5	0.00
01/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4425	5	4425	5	0.00
01/09/2020	2038 On 05-November-20			Bond Future	107.82	107.9478	107.8245	107.9478	11,107.00
01/09/2020	2038 On 04-February-21			Bond Future	107.28	107.4011	107.2762	107.4011	0.00
01/09/2020	2038 On 06-May-21			Bond Future	108.44	108.5647	108.4425	108.5647	0.00
01/09/2020	2038 On 05-August-21			Bond Future	107.94	108.0598	107.9367	108.0598	0.00
01/09/2020	2040 On 05-November-20			Bond Future	11.39	83.1604	11.3938	83.1604	72,655.00
01/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	155	0	155	0	2,000.00
01/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	532	0	532	0	0.00
01/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	464	0	464	0	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	86	0	86	0	2,000.00
01/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	288	0	288	0	2,380.00
01/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	542	0	542	0	0.00
01/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1806	2	1806	2	2,380.00
01/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	4099	4	4099	4	0.00
01/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	553	0	553	0	0.00
01/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3355	3	3355	3	0.00
01/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2662	3	2662	3	2,000.00
01/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8192	9	8192	9	0.00
01/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14225	15	14225	15	0.00
01/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10337	11	10337	11	0.00
01/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8127	9	8127	9	0.00
01/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2128	2	2128	2	2,000.00
01/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4460	5	4460	5	0.00
01/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8724	9	8724	9	0.00
01/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12378	13	12378	13	0.00
01/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8257	9	8257	9	0.00
01/09/2020	2040 On 04-February-21			Bond Future	11.62	79.5099	11.6211	79.5099	0.00
01/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	940	1	940	1	800.00
01/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4760	4	4760	4	0.00
01/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1390	1	1390	1	0.00
01/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	436	0	436	0	500.00
01/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	488	0	488	0	800.00
01/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1405	1	1405	1	0.00
01/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1375	1	1375	1	0.00
01/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1149	1	1149	1	500.00
01/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4203	4	4203	4	0.00
01/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4529	5	4529	5	500.00
01/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9790	10	9790	10	0.00
01/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10771	11	10771	11	0.00
01/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16072	17	16072	17	0.00
01/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15454	16	15454	16	0.00
01/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11872	13	11872	13	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
01/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9671	10	9671	10	0.00
01/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9730	10	9730	10	0.00
01/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4009	4	4009	4	800.00
01/09/2020	2040 On 06-May-21			Bond Future	11.85	80.3532	11.8544	80.3532	0.00
01/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7132	7	7132	7	0.00
01/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7169	7	7169	7	0.00
01/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	7096	7	7096	7	0.00
01/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3735	4	3735	4	0.00
01/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3713	4	3713	4	0.00
01/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3692	4	3692	4	0.00
01/09/2020	2040 On 05-August-21			Bond Future	12.11	76.7180	12.1052	76.7180	0.00
01/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6716	6	6716	6	0.00
01/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6782	6	6782	6	0.00
01/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6749	6	6749	6	0.00
01/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4545	5	4545	5	0.00
01/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4570	5	4570	5	0.00
01/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4594	5	4594	5	0.00
01/09/2020	2044 On 05-November-20			Bond Future	11.49	79.4804	11.4948	79.4804	49,342.00
01/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	480	0	480	0	0.00
01/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	119	0	119	0	1,815.00
01/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	213	0	213	0	0.00
01/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2642	2	2642	2	0.00
01/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	499	0	499	0	0.00
01/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	218	0	218	0	300.00
01/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2800	2	2800	2	0.00
01/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	490	0	490	0	0.00
01/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	256	0	256	0	525.00
01/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	42	0	42	0	525.00
01/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	2026	2	2026	2	0.00
01/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	9	0	9	0	1,815.00
01/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	245	0	245	0	1,815.00
01/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	36	0	36	0	300.00
01/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1735	1	1735	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
01/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10829	12	10829	12	0.00
01/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4195	5	4195	5	1,815.00
01/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3224	4	3224	4	1,815.00
01/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	20941	22	20941	22	0.00
01/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8548	9	8548	9	0.00
01/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	10980	12	10980	12	0.00
01/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16586	17	16586	17	0.00
01/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8615	9	8615	9	0.00
01/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13343	14	13343	14	0.00
01/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17032	18	17032	18	0.00
01/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11437	12	11437	12	0.00
01/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4662	5	4662	5	525.00
01/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3397	4	3397	4	300.00
01/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11361	12	11361	12	0.00
01/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8683	9	8683	9	0.00
01/09/2020	2044 On 04-February-21			Bond Future	11.72	75.9172	11.7166	75.9172	0.00
01/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1180	1	1180	1	0.00
01/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1207	1	1207	1	0.00
01/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1100	1	1100	1	0.00
01/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	487	0	487	0	265.00
01/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1193	1	1193	1	0.00
01/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	812	1	812	1	0.00
01/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	2003	2	2003	2	0.00
01/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10649	11	10649	11	0.00
01/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11097	12	11097	12	265.00
01/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15615	16	15615	16	0.00
01/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7897	8	7897	8	265.00
01/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10712	11	10712	11	0.00
01/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12786	13	12786	13	0.00
01/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10585	11	10585	11	0.00
01/09/2020	2044 On 06-May-21			Bond Future	11.94	76.7224	11.9440	76.7224	0.00
01/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6896	6	6896	6	0.00
01/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6861	6	6861	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
01/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6826	6	6826	6	0.00
01/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3934	4	3934	4	0.00
01/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3956	4	3956	4	0.00
01/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3912	4	3912	4	0.00
01/09/2020	2044 On 05-August-21			Bond Future	12.19	73.1730	12.1885	73.1730	0.00
01/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6889	6	6889	6	0.00
01/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6922	6	6922	6	0.00
01/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6856	6	6856	6	0.00
01/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4553	5	4553	5	0.00
01/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4530	5	4530	5	0.00
01/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4508	5	4508	5	0.00
01/09/2020	2046 On 05-November-20			Bond Future	96.04	95.8527	96.0374	95.8527	16,197.00
01/09/2020	2046 On 04-February-21			Bond Future	97.05	96.8606	97.0470	96.8606	0.00
01/09/2020	2046 On 06-May-21			Bond Future	96.33	96.1360	96.3280	96.1360	0.00
01/09/2020	2046 On 05-August-21			Bond Future	97.39	97.2000	97.3944	97.2000	0.00
01/09/2020	2050 On 05-November-20			Bond Future	98.36	98.6167	98.3641	98.6167	14,156.00
01/09/2020	2050 On 04-February-21			Bond Future	97.52	97.7803	97.5248	97.7803	0.00
01/09/2020	2050 On 06-May-21			Bond Future	98.59	98.8398	98.5851	98.8398	0.00
01/09/2020	2050 On 05-August-21			Bond Future	97.77	98.0231	97.7661	98.0231	0.00
01/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	AL37 On 05-November-20			Index Future	754.99	749.7300	754.9920	749.7300	0.00
01/09/2020	AL37 On 04-February-21			Index Future	762.74	757.4230	762.7370	757.4230	0.00
01/09/2020	AL37 On 06-May-21			Index Future	770.84	765.4410	770.8390	765.4410	0.00
01/09/2020	AL37 On 05-August-21			Index Future	779.10	773.6400	779.1000	773.6400	0.00
01/09/2020	AL7T On 05-November-20			Index Future	825.16	817.4950	825.1580	817.4950	0.00
01/09/2020	AL7T On 04-February-21			Index Future	833.62	825.8820	833.6230	825.8820	0.00
01/09/2020	AL7T On 06-May-21			Index Future	842.48	834.6260	842.4780	834.6260	0.00
01/09/2020	AL7T On 05-August-21			Index Future	851.51	843.5660	851.5060	843.5660	0.00
01/09/2020	ALBI On 05-November-20			Index Future	722.49	716.4790	722.4900	716.4790	209.00
01/09/2020	ALBI On 04-February-21			Index Future	729.90	723.8300	729.9020	723.8300	0.00
01/09/2020	ALBI On 06-May-21			Index Future	737.66	731.4930	737.6550	731.4930	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
01/09/2020	ALBI On 05-August-21			Index Future	745.56	739.3280	745.5600	739.3280	0.00
01/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2020	ES33 On 05-November-20			Bond Future	11.87	72.0538	11.8681	72.0538	350.00
01/09/2020	ES33 On 04-February-21			Bond Future	12.14	72.7938	12.1446	72.7938	0.00
01/09/2020	ES33 On 06-May-21			Bond Future	12.42	69.7906	12.4240	69.7906	0.00
01/09/2020	ES33 On 05-August-21			Bond Future	12.72	70.5469	12.7193	70.5469	0.00
01/09/2020	ES42 On 05-November-20			Bond Future	12.29	71.2469	12.2859	71.2469	4,789.00
01/09/2020	ES42 On 04-February-21			Bond Future	12.54	71.9793	12.5435	71.9793	0.00
01/09/2020	ES42 On 06-May-21			Bond Future	12.81	68.4844	12.8138	68.4844	0.00
01/09/2020	ES42 On 05-August-21			Bond Future	13.09	69.2269	13.0920	69.2269	0.00
01/09/2020	GOVI On 05-November-20			GOVI	713.77	707.8190	713.7650	707.8190	1,011.00
01/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	240650	30	240650	30	0.00
01/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	240850	30	240850	30	0.00
01/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	240750	30	240750	30	0.00
01/09/2020	GOVI On 04-February-21			GOVI	721.09	715.0820	721.0870	715.0820	0.00
01/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	298530	36	298530	36	0.00
01/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	298630	36	298630	36	0.00
01/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	298730	36	298730	36	0.00
01/09/2020	GOVI On 06-May-21			GOVI	728.75	722.6520	728.7470	722.6520	0.00
01/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	500770	44	500770	44	0.00
01/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	500570	44	500570	44	0.00
01/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	500670	44	500670	44	0.00
01/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 05-August-21			GOVI	736.56	730.3920	736.5560	730.3920	0.00
01/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	174060	11	174060	11	0.00
01/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	174160	11	174160	11	0.00
01/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	174260	11	174260	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
01/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2020	IGOV On 05-November-20			Index Future	260.28	260.2720	260.2770	260.2720	1,214.00
01/09/2020	IGOV On 04-February-21			Index Future	263.01	263.0060	263.0100	263.0060	0.00
01/09/2020	IGOV On 06-May-21			Index Future	265.87	265.8540	265.8680	265.8540	0.00
01/09/2020	IGOV On 05-August-21			Index Future	268.78	268.7640	268.7790	268.7640	0.00
01/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
01/09/2020	IS05 On 17-December-20			Interest Rate Swap	94.00	94.0000	94.0000	94.0000	0.00
01/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.22	92.2400	92.2200	92.2400	0.00
01/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.38	90.4200	90.3800	90.4200	0.00
01/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.35	89.4100	89.3500	89.4100	0.00
01/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.63	90.7000	90.6300	90.7000	51.00
01/09/2020	IS05 On 15-March-22			Interest Rate Swap	90.06	90.1600	90.0600	90.1600	0.00
01/09/2020	IS05 On 21-June-22			Interest Rate Swap	90.19	90.3000	90.1900	90.3000	0.00
01/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.37	93.4800	93.3700	93.4800	0.00
01/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.90	94.0000	93.9000	94.0000	0.00
01/09/2020	IS05 On 22-March-23			Interest Rate Swap	86.33	86.4300	86.3300	86.4300	0.00
01/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.90	91.9900	91.9000	91.9900	0.00
01/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/09/2020	IS10 On 17-December-25			Interest Rate Swap	80.69	80.8100	80.6900	80.8100	0.00
01/09/2020	IS10 On 16-March-26			Interest Rate Swap	77.32	77.4300	77.3200	77.4300	0.00
01/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.83	75.9300	75.8300	75.9300	0.00
01/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.97	78.0600	77.9700	78.0600	0.00
01/09/2020	IS10 On 21-December-26			Interest Rate Swap	82.10	82.1800	82.1000	82.1800	0.00
01/09/2020	IS10 On 15-March-27			Interest Rate Swap	80.74	80.8200	80.7400	80.8200	0.00
01/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.95	83.0300	82.9500	83.0300	0.00
01/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.87	88.9300	88.8700	88.9300	0.00
01/09/2020	IS10 On 20-December-27			Interest Rate Swap	89.38	89.4300	89.3800	89.4300	0.00
01/09/2020	IS10 On 22-March-28			Interest Rate Swap	82.53	82.5700	82.5300	82.5700	0.00
01/09/2020	IS10 On 20-June-28			Interest Rate Swap	90.45	90.4700	90.4500	90.4700	0.00
01/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
01/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5450	3.4450	96.5450	10,000.00
01/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.48	96.4750	3.4750	96.4750	0.00
01/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.49	96.4600	3.4900	96.4600	0.00
01/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.49	96.4700	3.4900	96.4700	30,010.00
01/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.51	96.4400	3.5100	96.4400	0.00
01/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.53	96.4200	3.5300	96.4200	0.00
01/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.55	96.4150	3.5450	96.4150	0.00
01/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3050	3.6550	96.3050	0.00
01/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.1600	3.7900	96.1600	30,000.00
01/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.99	95.9700	3.9900	95.9700	0.00
01/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.16	95.8050	4.1550	95.8050	0.00
01/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.38	95.5900	4.3800	95.5900	0.00
01/09/2020	R023 On 05-November-20			Bond Future	4.49	108.2525	4.4928	108.2525	34,394.00
01/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6457	6	6457	6	0.00
01/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6478	6	6478	6	0.00
01/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6436	6	6436	6	0.00
01/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
01/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
01/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
01/09/2020	R023 On 04-February-21			Bond Future	4.54	109.3640	4.5448	109.3640	0.00
01/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3514	3	3514	3	0.00
01/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3552	3	3552	3	0.00
01/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3533	3	3533	3	0.00
01/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	10	0	10	0	0.00
01/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	11	0	11	0	0.00
01/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	10	0	10	0	0.00
01/09/2020	R023 On 06-May-21			Bond Future	4.58	106.6157	4.5795	106.6157	0.00
01/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5124	5	5124	5	0.00
01/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5157	5	5157	5	0.00
01/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5141	5	5141	5	0.00
01/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
01/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	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
01/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	1	0	1	0	0.00
01/09/2020	R023 On 05-August-21			Bond Future	4.62	107.7705	4.6178	107.7705	0.00
01/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1310	1	1310	1	0.00
01/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1298	1	1298	1	0.00
01/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1286	1	1286	1	0.00
01/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	261	0	261	0	0.00
01/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	264	0	264	0	0.00
01/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	258	0	258	0	0.00
01/09/2020	R035 On 05-November-20			Bond Future	10.94	86.2237	10.9388	86.2237	106,577.00
01/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	1181	1	1181	1	0.00
01/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	1202	1	1202	1	0.00
01/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	1161	1	1161	1	0.00
01/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5235	6	5235	6	0.00
01/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5187	6	5187	6	0.00
01/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5139	6	5139	6	0.00
01/09/2020	R035 On 04-February-21			Bond Future	11.17	87.1091	11.1739	87.1091	0.00
01/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1525	1	1525	1	0.00
01/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1400	1	1400	1	0.00
01/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1384	1	1384	1	0.00
01/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3992	4	3992	4	0.00
01/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1369	1	1369	1	0.00
01/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	8751	9	8751	9	0.00
01/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	8806	9	8806	9	0.00
01/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8268	9	8268	9	650.00
01/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4201	5	4201	5	650.00
01/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8697	9	8697	9	0.00
01/09/2020	R035 On 06-May-21			Bond Future	11.41	83.5580	11.4069	83.5580	0.00
01/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	8179	8	8179	8	0.00
01/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5357	5	5357	5	0.00
01/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9717	9	9717	9	0.00
01/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	8255	8	8255	8	0.00
01/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	2052	2	2052	2	793.00
01/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	8217	8	8217	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	3249	3	3249	3	1,650.00
01/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4652	4	4652	4	0.00
01/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6948	6	6948	6	0.00
01/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3402	4	3402	4	793.00
01/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5173	6	5173	6	793.00
01/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	6932	7	6932	7	0.00
01/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2800	3	2800	3	0.00
01/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4509	5	4509	5	1,650.00
01/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2132	2	2132	2	1,650.00
01/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2816	3	2816	3	0.00
01/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9480	10	9480	10	0.00
01/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2785	3	2785	3	0.00
01/09/2020	R035 On 05-August-21			Bond Future	11.66	84.4632	11.6555	84.4632	0.00
01/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
01/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	2	0	0.00
01/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	2	0	0.00
01/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	52985	54	52985	54	0.00
01/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	52869	54	52869	54	0.00
01/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53102	54	53102	54	0.00
01/09/2020	R186 On 05-November-20			Bond Future	7.36	118.4314	7.3642	118.4314	90,690.00
01/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6733	6	6733	6	0.00
01/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	794	1	794	1	1,200.00
01/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6686	6	6686	6	0.00
01/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1986	2	1986	2	80.00
01/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6640	6	6640	6	0.00
01/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3801	3	3801	3	1,200.00
01/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	226	0	226	0	80.00
01/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	3163	3	3163	3	3,500.00
01/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	5273	5	5273	5	3,500.00
01/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9544	9	9544	9	0.00
01/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	239	0	239	0	0.00
01/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	673	1	673	1	0.00
01/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	17	0	17	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	4929	6	4929	6	0.00
01/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1268	2	1268	2	0.00
01/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	112	0	112	0	0.00
01/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	489	1	489	1	0.00
01/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	115	0	115	0	0.00
01/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	109	0	109	0	0.00
01/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2747	3	2747	3	0.00
01/09/2020	R186 On 04-February-21			Bond Future	7.55	114.3687	7.5454	114.3687	50.00
01/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	4172	4	4172	4	0.00
01/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	4207	4	4207	4	0.00
01/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3660	3	3660	3	0.00
01/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	4242	4	4242	4	0.00
01/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1146	1	1146	1	0.00
01/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1132	1	1132	1	0.00
01/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1386	2	1386	2	15,177.00
01/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1160	1	1160	1	0.00
01/09/2020	R186 On 06-May-21			Bond Future	7.74	115.5809	7.7366	115.5809	0.00
01/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13642	13	13642	13	0.00
01/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13602	13	13602	13	0.00
01/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13563	13	13563	13	0.00
01/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	89	0	89	0	0.00
01/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	90	0	90	0	0.00
01/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	87	0	87	0	0.00
01/09/2020	R186 On 05-August-21			Bond Future	7.95	111.5518	7.9451	111.5518	0.00
01/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4874	4	4874	4	0.00
01/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4904	4	4904	4	0.00
01/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4934	4	4934	4	0.00
01/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1846	2	1846	2	0.00
01/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1874	2	1874	2	0.00
01/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1860	2	1860	2	0.00
01/09/2020	R197 On 05-November-20			Bond Future	314.23	314.1816	314.2260	314.1816	2,902.00
01/09/2020	R197 On 04-February-21			Bond Future	309.75	309.7029	309.7469	309.7029	0.00
01/09/2020	R197 On 06-May-21			Bond Future	313.11	313.0586	313.1144	313.0586	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
01/09/2020	R197 On 05-August-21			Bond Future	308.65	308.5912	308.6489	308.5912	0.00
01/09/2020	R202 On 05-November-20			Bond Future	217.34	217.5203	217.3412	217.5203	8,159.00
01/09/2020	R202 On 04-February-21			Bond Future	215.49	215.6739	215.4923	215.6739	0.00
01/09/2020	R202 On 06-May-21			Bond Future	217.83	218.0106	217.8348	218.0106	0.00
01/09/2020	R202 On 05-August-21			Bond Future	216.03	216.2099	216.0333	216.2099	0.00
01/09/2020	R208 On 05-November-20			Bond Future	3.54	102.0327	3.5358	102.0327	7,525.00
01/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	485	1	485	1	0.00
01/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	481	1	481	1	0.00
01/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	477	1	477	1	0.00
01/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
01/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
01/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
01/09/2020	R209 On 05-November-20			Bond Future	10.82	66.1193	10.8187	66.1193	26,330.00
01/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	723	1	723	1	0.00
01/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	749	1	749	1	0.00
01/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	736	1	736	1	0.00
01/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5414	6	5414	6	0.00
01/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5366	6	5366	6	0.00
01/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5462	6	5462	6	0.00
01/09/2020	R209 On 04-February-21			Bond Future	11.02	66.7985	11.0210	66.7985	0.00
01/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1541	1	1541	1	0.00
01/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1557	1	1557	1	0.00
01/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1526	1	1526	1	0.00
01/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6743	7	6743	7	0.00
01/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6698	7	6698	7	0.00
01/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6654	7	6654	7	0.00
01/09/2020	R209 On 06-May-21			Bond Future	11.23	64.3666	11.2274	64.3666	1,420.00
01/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2162	2	2162	2	3,000.00
01/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4413	4	4413	4	0.00
01/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7342	7	7342	7	0.00
01/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7407	7	7407	7	0.00
01/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7440	7	7440	7	0.00
01/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7374	7	7374	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
01/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2456	3	2456	3	0.00
01/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2429	3	2429	3	0.00
01/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2416	3	2416	3	3,000.00
01/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2443	3	2443	3	0.00
01/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4295	5	4295	5	3,000.00
01/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7565	8	7565	8	0.00
01/09/2020	R209 On 05-August-21			Bond Future	11.44	65.0640	11.4428	65.0640	0.00
01/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5709	5	5709	5	0.00
01/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5681	5	5681	5	0.00
01/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5738	5	5738	5	0.00
01/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	3955	4	3955	4	0.00
01/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	3935	4	3935	4	0.00
01/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3915	4	3915	4	0.00
01/09/2020	R210 On 05-November-20			Bond Future	189.68	189.2573	189.6785	189.2573	2,243.00
01/09/2020	R210 On 04-February-21			Bond Future	191.67	191.2474	191.6725	191.2474	0.00
01/09/2020	R210 On 06-May-21			Bond Future	191.07	190.6300	191.0667	190.6300	0.00
01/09/2020	R210 On 05-August-21			Bond Future	193.18	192.7394	193.1817	192.7394	0.00
01/09/2020	R212 On 05-November-20			Bond Future	168.86	168.8436	168.8629	168.8436	6,967.00
01/09/2020	R212 On 04-February-21			Bond Future	168.36	168.3412	168.3602	168.3412	0.00
01/09/2020	R212 On 06-May-21			Bond Future	170.19	170.1651	170.1904	170.1651	0.00
01/09/2020	R212 On 05-August-21			Bond Future	169.76	169.7371	169.7635	169.7371	0.00
01/09/2020	R213 On 05-November-20			Bond Future	9.77	82.8272	9.7684	82.8272	16,462.00
01/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1730	1	1730	1	0.00
01/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1780	1	1780	1	0.00
01/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1755	1	1755	1	0.00
01/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2743	3	2743	3	0.00
01/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2679	3	2679	3	0.00
01/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2711	3	2711	3	0.00
01/09/2020	R213 On 04-February-21			Bond Future	9.98	83.6777	9.9807	83.6777	0.00
01/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1887	2	1887	2	0.00
01/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1867	2	1867	2	0.00
01/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1847	2	1847	2	0.00
01/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5122	6	5122	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
01/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5160	6	5160	6	0.00
01/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5085	6	5085	6	0.00
01/09/2020	R213 On 06-May-21			Bond Future	10.19	81.0354	10.1920	81.0354	0.00
01/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9614	9	9614	9	0.00
01/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9649	9	9649	9	0.00
01/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9578	9	9578	9	0.00
01/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1202	1	1202	1	0.00
01/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1192	1	1192	1	0.00
01/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1182	1	1182	1	0.00
01/09/2020	R213 On 05-August-21			Bond Future	10.42	81.9132	10.4181	81.9132	0.00
01/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5631	5	5631	5	0.00
01/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5601	5	5601	5	0.00
01/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5571	5	5571	5	0.00
01/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3423	4	3423	4	0.00
01/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3443	4	3443	4	0.00
01/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3404	4	3404	4	0.00
01/09/2020	R214 On 05-November-20			Bond Future	11.09	63.8164	11.0910	63.8164	20,096.00
01/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	734	1	734	1	0.00
01/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	747	1	747	1	0.00
01/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	722	1	722	1	0.00
01/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5777	6	5777	6	0.00
01/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5726	6	5726	6	0.00
01/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5676	6	5676	6	0.00
01/09/2020	R214 On 04-February-21			Bond Future	11.29	64.4717	11.2930	64.4717	0.00
01/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1500	1	1500	1	0.00
01/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1531	1	1531	1	0.00
01/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1515	1	1515	1	0.00
01/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7175	8	7175	8	0.00
01/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7128	8	7128	8	0.00
01/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7222	8	7222	8	0.00
01/09/2020	R214 On 06-May-21			Bond Future	11.49	61.8780	11.4919	61.8780	0.00
01/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6693	6	6693	6	0.00
01/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6661	6	6661	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
01/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6630	6	6630	6	0.00
01/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2817	3	2817	3	0.00
01/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2833	3	2833	3	0.00
01/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2801	3	2801	3	0.00
01/09/2020	R214 On 05-August-21			Bond Future	11.70	62.5484	11.7025	62.5484	0.00
01/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5702	5	5702	5	0.00
01/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5731	5	5731	5	0.00
01/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5759	5	5759	5	0.00
01/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4139	4	4139	4	0.00
01/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4119	4	4119	4	0.00
01/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4160	4	4160	4	0.00
01/09/2020	R248 On 05-November-20			Bond Future	11.47	78.3495	11.4682	78.3495	111,787.00
01/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	264	0	264	0	0.00
01/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	241	0	241	0	950.00
01/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1660	1	1660	1	950.00
01/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	259	0	259	0	0.00
01/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	253	0	253	0	0.00
01/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	10956	12	10956	12	0.00
01/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11034	12	11034	12	0.00
01/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11190	12	11190	12	0.00
01/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	10879	12	10879	12	0.00
01/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4880	5	4880	5	0.00
01/09/2020	R248 On 04-February-21			Bond Future	11.69	79.1540	11.6888	79.1540	0.00
01/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3834	3	3834	3	2,590.00
01/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1360	1	1360	1	0.00
01/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1855	2	1855	2	2,590.00
01/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1375	1	1375	1	0.00
01/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1391	1	1391	1	0.00
01/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9904	11	9904	11	0.00
01/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10028	11	10028	11	0.00
01/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	9966	11	9966	11	0.00
01/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8325	9	8325	9	0.00
01/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5061	5	5061	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
01/09/2020	R248 On 06-May-21			Bond Future	11.91	75.5817	11.9067	75.5817	0.00
01/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6685	6	6685	6	0.00
01/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6755	6	6755	6	0.00
01/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6720	6	6720	6	0.00
01/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4061	4	4061	4	0.00
01/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4038	4	4038	4	0.00
01/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4084	4	4084	4	0.00
01/09/2020	R248 On 05-August-21			Bond Future	12.14	76.4006	12.1387	76.4006	0.00
01/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6782	6	6782	6	0.00
01/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6815	6	6815	6	0.00
01/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6749	6	6749	6	0.00
01/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4596	5	4596	5	0.00
01/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4642	5	4642	5	0.00
01/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4619	5	4619	5	0.00