



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
04/09/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	2025 On 05-November-20			Bond Future	144.18	143.8595	144.1794	143.8595	4,141.00
04/09/2020	2025 On 04-February-21			Bond Future	144.18	143.8606	144.1833	143.8606	0.00
04/09/2020	2025 On 06-May-21			Bond Future	145.75	145.4233	145.7492	145.4233	0.00
04/09/2020	2025 On 05-August-21			Bond Future	145.83	145.5015	145.8309	145.5015	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
04/09/2020	2029 On 05-November-20			Bond Future	102.97	102.9562	102.9736	102.9562	5,004.00
04/09/2020	2029 On 04-February-21			Bond Future	104.05	104.0370	104.0541	104.0370	0.00
04/09/2020	2029 On 06-May-21			Bond Future	104.04	104.0273	104.0444	104.0273	0.00
04/09/2020	2029 On 05-August-21			Bond Future	105.20	105.1785	105.1957	105.1785	0.00
04/09/2020	2030 On 05-November-20			Bond Future	9.35	94.6377	9.3460	94.6377	91,120.00
04/09/2020	2030 On 05-November-20	9.99	Call	Bond Future	4434	5	4434	5	0.00
04/09/2020	2030 On 05-November-20	8.85	Call	Bond Future	940	1	940	1	3,000.00
04/09/2020	2030 On 05-November-20	9.61	Call	Bond Future	2961	3	2961	3	0.00
04/09/2020	2030 On 05-November-20	8.34	Call	Bond Future	317	0	317	0	1,000.00
04/09/2020	2030 On 05-November-20	9.04	Call	Bond Future	1321	2	1321	2	1,000.00
04/09/2020	2030 On 05-November-20	9.38	Call	Bond Future	2212	3	2212	3	0.00
04/09/2020	2030 On 05-November-20	8.73	Call	Bond Future	742	1	742	1	3,000.00
04/09/2020	2030 On 05-November-20	9.60	Call	Bond Future	2926	3	2926	3	0.00
04/09/2020	2030 On 05-November-20	9.49	Call	Bond Future	2556	3	2556	3	0.00
04/09/2020	2030 On 05-November-20	9.39	Call	Bond Future	2242	3	2242	3	0.00
04/09/2020	2030 On 05-November-20	8.10	Call	Bond Future	176	0	176	0	3,000.00
04/09/2020	2030 On 05-November-20	10.06	Call	Bond Future	4731	5	4731	5	0.00
04/09/2020	2030 On 05-November-20	9.40	Call	Bond Future	2273	3	2273	3	0.00
04/09/2020	2030 On 05-November-20	9.65	Call	Bond Future	3103	4	3103	4	0.00
04/09/2020	2030 On 05-November-20	8.36	Call	Bond Future	332	0	332	0	14,160.00
04/09/2020	2030 On 05-November-20	8.86	Call	Bond Future	958	1	958	1	14,160.00
04/09/2020	2030 On 05-November-20	9.86	Call	Bond Future	3901	4	3901	4	0.00
04/09/2020	2030 On 05-November-20	9.23	Call	Bond Future	1788	2	1788	2	3,000.00
04/09/2020	2030 On 05-November-20	10.47	Call	Bond Future	6571	7	6571	7	0.00
04/09/2020	2030 On 05-November-20	9.03	Call	Bond Future	1299	2	1299	2	15,414.00
04/09/2020	2030 On 05-November-20	10.37	Call	Bond Future	6110	7	6110	7	0.00
04/09/2020	2030 On 05-November-20	8.53	Call	Bond Future	485	1	485	1	15,414.00
04/09/2020	2030 On 05-November-20	9.03	Put	Bond Future	3144	3	3144	3	0.00
04/09/2020	2030 On 05-November-20	10.47	Put	Bond Future	381	0	381	0	3,000.00
04/09/2020	2030 On 05-November-20	8.53	Put	Bond Future	5349	5	5349	5	0.00
04/09/2020	2030 On 05-November-20	8.86	Put	Bond Future	3815	3	3815	3	0.00
04/09/2020	2030 On 05-November-20	9.65	Put	Bond Future	1372	1	1372	1	2,500.00
04/09/2020	2030 On 05-November-20	9.40	Put	Bond Future	1962	2	1962	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
04/09/2020	2030 On 05-November-20	9.49	Put	Bond Future	1730	1	1730	1	2,500.00
04/09/2020	2030 On 05-November-20	10.37	Put	Bond Future	448	0	448	0	8,000.00
04/09/2020	2030 On 05-November-20	8.73	Put	Bond Future	4384	4	4384	4	0.00
04/09/2020	2030 On 05-November-20	9.23	Put	Bond Future	2459	2	2459	2	0.00
04/09/2020	2030 On 05-November-20	9.38	Put	Bond Future	2017	2	2017	2	0.00
04/09/2020	2030 On 05-November-20	8.36	Put	Bond Future	6250	6	6250	6	0.00
04/09/2020	2030 On 05-November-20	9.86	Put	Bond Future	1000	1	1000	1	14,160.00
04/09/2020	2030 On 05-November-20	10.06	Put	Bond Future	734	1	734	1	1,000.00
04/09/2020	2030 On 05-November-20	9.60	Put	Bond Future	1477	1	1477	1	3,000.00
04/09/2020	2030 On 05-November-20	9.99	Put	Bond Future	818	1	818	1	2,500.00
04/09/2020	2030 On 05-November-20	8.10	Put	Bond Future	7737	7	7737	7	0.00
04/09/2020	2030 On 05-November-20	9.39	Put	Bond Future	1989	2	1989	2	0.00
04/09/2020	2030 On 05-November-20	9.04	Put	Bond Future	3107	3	3107	3	0.00
04/09/2020	2030 On 05-November-20	9.61	Put	Bond Future	1456	1	1456	1	3,000.00
04/09/2020	2030 On 05-November-20	8.34	Put	Bond Future	6361	6	6361	6	0.00
04/09/2020	2030 On 05-November-20	8.85	Put	Bond Future	3857	3	3857	3	0.00
04/09/2020	2030 On 04-February-21			Bond Future	9.56	91.6039	9.5564	91.6039	0.00
04/09/2020	2030 On 04-February-21	8.20	Call	Bond Future	656	1	656	1	1,600.00
04/09/2020	2030 On 04-February-21	8.37	Call	Bond Future	827	1	827	1	1,000.00
04/09/2020	2030 On 04-February-21	9.17	Call	Bond Future	2162	2	2162	2	0.00
04/09/2020	2030 On 04-February-21	9.12	Call	Bond Future	2049	2	2049	2	1,000.00
04/09/2020	2030 On 04-February-21	8.36	Call	Bond Future	816	1	816	1	800.00
04/09/2020	2030 On 04-February-21	9.16	Call	Bond Future	2139	2	2139	2	0.00
04/09/2020	2030 On 04-February-21	9.20	Call	Bond Future	2231	3	2231	3	1,600.00
04/09/2020	2030 On 04-February-21	9.15	Call	Bond Future	2116	2	2116	2	0.00
04/09/2020	2030 On 04-February-21	8.86	Call	Bond Future	1522	2	1522	2	800.00
04/09/2020	2030 On 04-February-21	10.20	Call	Bond Future	5252	6	5252	6	0.00
04/09/2020	2030 On 04-February-21	10.20	Put	Bond Future	1754	2	1754	2	1,800.00
04/09/2020	2030 On 04-February-21	8.86	Put	Bond Future	5514	5	5514	5	0.00
04/09/2020	2030 On 04-February-21	9.12	Put	Bond Future	4524	4	4524	4	0.00
04/09/2020	2030 On 04-February-21	8.36	Put	Bond Future	7815	7	7815	7	0.00
04/09/2020	2030 On 04-February-21	9.16	Put	Bond Future	4383	4	4383	4	0.00
04/09/2020	2030 On 04-February-21	9.15	Put	Bond Future	4418	4	4418	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
04/09/2020	2030 On 04-February-21	9.20	Put	Bond Future	4246	4	4246	4	0.00
04/09/2020	2030 On 04-February-21	8.20	Put	Bond Future	8643	8	8643	8	0.00
04/09/2020	2030 On 04-February-21	9.17	Put	Bond Future	4349	4	4349	4	0.00
04/09/2020	2030 On 04-February-21	8.37	Put	Bond Future	7765	7	7765	7	0.00
04/09/2020	2030 On 06-May-21			Bond Future	9.78	92.5778	9.7758	92.5778	0.00
04/09/2020	2030 On 06-May-21	10.74	Call	Bond Future	6958	7	6958	7	0.00
04/09/2020	2030 On 06-May-21	9.15	Call	Bond Future	2324	3	2324	3	0.00
04/09/2020	2030 On 06-May-21	11.69	Call	Bond Future	10461	11	10461	11	0.00
04/09/2020	2030 On 06-May-21	7.97	Call	Bond Future	722	1	722	1	700.00
04/09/2020	2030 On 06-May-21	10.04	Call	Bond Future	4610	5	4610	5	0.00
04/09/2020	2030 On 06-May-21	11.70	Call	Bond Future	10499	11	10499	11	0.00
04/09/2020	2030 On 06-May-21	9.92	Call	Bond Future	4255	5	4255	5	0.00
04/09/2020	2030 On 06-May-21	9.22	Call	Bond Future	2473	3	2473	3	0.00
04/09/2020	2030 On 06-May-21	11.71	Call	Bond Future	10537	11	10537	11	0.00
04/09/2020	2030 On 06-May-21	11.71	Put	Bond Future	855	1	855	1	0.00
04/09/2020	2030 On 06-May-21	9.22	Put	Bond Future	5534	5	5534	5	700.00
04/09/2020	2030 On 06-May-21	7.97	Put	Bond Future	11178	11	11178	11	0.00
04/09/2020	2030 On 06-May-21	9.92	Put	Bond Future	3482	3	3482	3	700.00
04/09/2020	2030 On 06-May-21	11.69	Put	Bond Future	872	1	872	1	0.00
04/09/2020	2030 On 06-May-21	9.15	Put	Bond Future	5781	5	5781	5	0.00
04/09/2020	2030 On 06-May-21	11.70	Put	Bond Future	864	1	864	1	0.00
04/09/2020	2030 On 06-May-21	10.04	Put	Bond Future	3200	3	3200	3	0.00
04/09/2020	2030 On 06-May-21	10.74	Put	Bond Future	1950	2	1950	2	0.00
04/09/2020	2030 On 05-August-21			Bond Future	10.01	89.5755	10.0141	89.5755	0.00
04/09/2020	2030 On 05-August-21	10.41	Call	Bond Future	5309	6	5309	6	0.00
04/09/2020	2030 On 05-August-21	10.42	Call	Bond Future	5339	6	5339	6	0.00
04/09/2020	2030 On 05-August-21	10.43	Call	Bond Future	5369	6	5369	6	0.00
04/09/2020	2030 On 05-August-21	10.43	Put	Bond Future	3240	3	3240	3	0.00
04/09/2020	2030 On 05-August-21	10.41	Put	Bond Future	3281	3	3281	3	0.00
04/09/2020	2030 On 05-August-21	10.42	Put	Bond Future	3260	3	3260	3	0.00
04/09/2020	2032 On 05-November-20			Bond Future	10.26	88.2172	10.2565	88.2172	117,985.00
04/09/2020	2032 On 05-November-20	9.76	Call	Bond Future	1174	1	1174	1	0.00
04/09/2020	2032 On 05-November-20	10.99	Call	Bond Future	5202	6	5202	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
04/09/2020	2032 On 05-November-20	11.08	Call	Bond Future	5598	6	5598	6	0.00
04/09/2020	2032 On 05-November-20	9.77	Call	Bond Future	1194	1	1194	1	0.00
04/09/2020	2032 On 05-November-20	9.11	Call	Bond Future	317	0	317	0	3,000.00
04/09/2020	2032 On 05-November-20	9.61	Call	Bond Future	897	1	897	1	3,000.00
04/09/2020	2032 On 05-November-20	9.44	Call	Bond Future	643	1	643	1	1,000.00
04/09/2020	2032 On 05-November-20	8.94	Call	Bond Future	215	0	215	0	1,000.00
04/09/2020	2032 On 05-November-20	9.75	Call	Bond Future	1154	1	1154	1	0.00
04/09/2020	2032 On 05-November-20	9.75	Put	Bond Future	4274	4	4274	4	0.00
04/09/2020	2032 On 05-November-20	9.11	Put	Bond Future	7602	7	7602	7	0.00
04/09/2020	2032 On 05-November-20	8.94	Put	Bond Future	8650	8	8650	8	0.00
04/09/2020	2032 On 05-November-20	11.08	Put	Bond Future	836	1	836	1	1,000.00
04/09/2020	2032 On 05-November-20	9.44	Put	Bond Future	5749	5	5749	5	0.00
04/09/2020	2032 On 05-November-20	9.77	Put	Bond Future	4188	4	4188	4	0.00
04/09/2020	2032 On 05-November-20	9.61	Put	Bond Future	4907	4	4907	4	0.00
04/09/2020	2032 On 05-November-20	9.76	Put	Bond Future	4231	4	4231	4	0.00
04/09/2020	2032 On 05-November-20	10.99	Put	Bond Future	943	1	943	1	3,000.00
04/09/2020	2032 On 04-February-21			Bond Future	10.48	89.1218	10.4807	89.1218	0.00
04/09/2020	2032 On 04-February-21	8.79	Call	Bond Future	551	1	551	1	800.00
04/09/2020	2032 On 04-February-21	9.61	Call	Bond Future	1535	2	1535	2	0.00
04/09/2020	2032 On 04-February-21	9.63	Call	Bond Future	1572	2	1572	2	0.00
04/09/2020	2032 On 04-February-21	9.29	Call	Bond Future	1053	1	1053	1	800.00
04/09/2020	2032 On 04-February-21	10.82	Call	Bond Future	4710	5	4710	5	0.00
04/09/2020	2032 On 04-February-21	9.62	Call	Bond Future	1553	2	1553	2	0.00
04/09/2020	2032 On 04-February-21	9.62	Put	Bond Future	6777	6	6777	6	0.00
04/09/2020	2032 On 04-February-21	9.63	Put	Bond Future	6732	6	6732	6	0.00
04/09/2020	2032 On 04-February-21	9.29	Put	Bond Future	8394	8	8394	8	0.00
04/09/2020	2032 On 04-February-21	10.82	Put	Bond Future	2764	3	2764	3	800.00
04/09/2020	2032 On 04-February-21	9.61	Put	Bond Future	6822	6	6822	6	0.00
04/09/2020	2032 On 04-February-21	8.79	Put	Bond Future	11230	11	11230	11	0.00
04/09/2020	2032 On 06-May-21			Bond Future	10.71	85.9242	10.7113	85.9242	0.00
04/09/2020	2032 On 06-May-21	10.33	Call	Bond Future	3371	4	3371	4	736.00
04/09/2020	2032 On 06-May-21	12.11	Call	Bond Future	9161	10	9161	10	0.00
04/09/2020	2032 On 06-May-21	12.57	Call	Bond Future	10851	11	10851	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
04/09/2020	2032 On 06-May-21	12.12	Call	Bond Future	9197	10	9197	10	0.00
04/09/2020	2032 On 06-May-21	12.10	Call	Bond Future	9125	10	9125	10	0.00
04/09/2020	2032 On 06-May-21	12.10	Put	Bond Future	1760	2	1760	2	0.00
04/09/2020	2032 On 06-May-21	12.12	Put	Bond Future	1732	2	1732	2	0.00
04/09/2020	2032 On 06-May-21	12.11	Put	Bond Future	1746	2	1746	2	0.00
04/09/2020	2032 On 06-May-21	12.57	Put	Bond Future	1195	1	1195	1	736.00
04/09/2020	2032 On 06-May-21	10.33	Put	Bond Future	5562	5	5562	5	0.00
04/09/2020	2032 On 05-August-21			Bond Future	10.95	86.8552	10.9543	86.8552	0.00
04/09/2020	2032 On 05-August-21	11.36	Call	Bond Future	5989	6	5989	6	0.00
04/09/2020	2032 On 05-August-21	11.35	Call	Bond Future	5957	6	5957	6	0.00
04/09/2020	2032 On 05-August-21	11.37	Call	Bond Future	6020	6	6020	6	0.00
04/09/2020	2032 On 05-August-21	11.35	Put	Bond Future	3831	4	3831	4	0.00
04/09/2020	2032 On 05-August-21	11.36	Put	Bond Future	3810	4	3810	4	0.00
04/09/2020	2032 On 05-August-21	11.37	Put	Bond Future	3790	4	3790	4	0.00
04/09/2020	2033 On 05-November-20			Bond Future	97.36	97.3465	97.3645	97.3465	10,355.00
04/09/2020	2033 On 04-February-21			Bond Future	98.39	98.3683	98.3861	98.3683	0.00
04/09/2020	2033 On 06-May-21			Bond Future	98.24	98.2207	98.2385	98.2207	0.00
04/09/2020	2033 On 05-August-21			Bond Future	99.33	99.3076	99.3256	99.3076	0.00
04/09/2020	2037 On 05-November-20			Bond Future	11.24	82.7561	11.2435	82.7561	138,739.00
04/09/2020	2037 On 05-November-20	10.19	Call	Bond Future	509	1	509	1	0.00
04/09/2020	2037 On 05-November-20	10.17	Call	Bond Future	489	1	489	1	0.00
04/09/2020	2037 On 05-November-20	10.18	Call	Bond Future	499	1	499	1	0.00
04/09/2020	2037 On 05-November-20	10.17	Put	Bond Future	7619	7	7619	7	0.00
04/09/2020	2037 On 05-November-20	10.19	Put	Bond Future	7497	7	7497	7	0.00
04/09/2020	2037 On 05-November-20	10.18	Put	Bond Future	7558	7	7558	7	0.00
04/09/2020	2037 On 04-February-21			Bond Future	11.47	79.3502	11.4735	79.3502	0.00
04/09/2020	2037 On 04-February-21	11.97	Call	Bond Future	5745	6	5745	6	300.00
04/09/2020	2037 On 04-February-21	9.65	Call	Bond Future	614	1	614	1	72.00
04/09/2020	2037 On 04-February-21	13.73	Call	Bond Future	12571	13	12571	13	0.00
04/09/2020	2037 On 04-February-21	10.85	Call	Bond Future	2391	3	2391	3	0.00
04/09/2020	2037 On 04-February-21	10.35	Call	Bond Future	1413	2	1413	2	0.00
04/09/2020	2037 On 04-February-21	10.27	Call	Bond Future	1296	1	1296	1	0.00
04/09/2020	2037 On 04-February-21	11.90	Call	Bond Future	5494	6	5494	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
04/09/2020	2037 On 04-February-21	10.28	Call	Bond Future	1310	1	1310	1	0.00
04/09/2020	2037 On 04-February-21	10.48	Call	Bond Future	1619	2	1619	2	240.00
04/09/2020	2037 On 04-February-21	10.29	Call	Bond Future	1324	2	1324	2	0.00
04/09/2020	2037 On 04-February-21	10.29	Put	Bond Future	8987	8	8987	8	0.00
04/09/2020	2037 On 04-February-21	11.90	Put	Bond Future	2986	3	2986	3	240.00
04/09/2020	2037 On 04-February-21	10.48	Put	Bond Future	7977	7	7977	7	0.00
04/09/2020	2037 On 04-February-21	10.27	Put	Bond Future	9097	9	9097	9	0.00
04/09/2020	2037 On 04-February-21	13.73	Put	Bond Future	599	1	599	1	300.00
04/09/2020	2037 On 04-February-21	10.85	Put	Bond Future	6293	6	6293	6	72.00
04/09/2020	2037 On 04-February-21	10.35	Put	Bond Future	8660	8	8660	8	72.00
04/09/2020	2037 On 04-February-21	10.28	Put	Bond Future	9042	9	9042	9	0.00
04/09/2020	2037 On 04-February-21	9.65	Put	Bond Future	12898	12	12898	12	0.00
04/09/2020	2037 On 04-February-21	11.97	Put	Bond Future	2837	3	2837	3	0.00
04/09/2020	2037 On 06-May-21			Bond Future	11.71	80.1941	11.7098	80.1941	0.00
04/09/2020	2037 On 06-May-21	12.42	Call	Bond Future	7255	8	7255	8	0.00
04/09/2020	2037 On 06-May-21	12.43	Call	Bond Future	7291	8	7291	8	0.00
04/09/2020	2037 On 06-May-21	12.44	Call	Bond Future	7327	8	7327	8	0.00
04/09/2020	2037 On 06-May-21	12.43	Put	Bond Future	3251	3	3251	3	0.00
04/09/2020	2037 On 06-May-21	12.44	Put	Bond Future	3233	3	3233	3	0.00
04/09/2020	2037 On 06-May-21	12.42	Put	Bond Future	3269	3	3269	3	0.00
04/09/2020	2037 On 05-August-21			Bond Future	11.96	76.8074	11.9638	76.8074	0.00
04/09/2020	2037 On 05-August-21	12.26	Call	Bond Future	6202	7	6202	7	0.00
04/09/2020	2037 On 05-August-21	12.27	Call	Bond Future	6234	7	6234	7	0.00
04/09/2020	2037 On 05-August-21	12.28	Call	Bond Future	6266	7	6266	7	0.00
04/09/2020	2037 On 05-August-21	12.26	Put	Bond Future	4556	4	4556	4	0.00
04/09/2020	2037 On 05-August-21	12.28	Put	Bond Future	4510	4	4510	4	0.00
04/09/2020	2037 On 05-August-21	12.27	Put	Bond Future	4532	4	4532	4	0.00
04/09/2020	2038 On 05-November-20			Bond Future	108.37	108.7848	108.3651	108.7848	10,772.00
04/09/2020	2038 On 04-February-21			Bond Future	107.80	108.2292	107.8047	108.2292	0.00
04/09/2020	2038 On 06-May-21			Bond Future	108.98	109.4049	108.9756	109.4049	0.00
04/09/2020	2038 On 05-August-21			Bond Future	108.46	108.8933	108.4591	108.8933	0.00
04/09/2020	2040 On 05-November-20			Bond Future	11.42	84.5592	11.4175	84.5592	72,600.00
04/09/2020	2040 On 05-November-20	9.73	Call	Bond Future	130	0	130	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
04/09/2020	2040 On 05-November-20	10.30	Call	Bond Future	472	1	472	1	0.00
04/09/2020	2040 On 05-November-20	10.23	Call	Bond Future	409	1	409	1	2,000.00
04/09/2020	2040 On 05-November-20	9.50	Call	Bond Future	71	0	71	0	2,000.00
04/09/2020	2040 On 05-November-20	10.00	Call	Bond Future	249	0	249	0	2,380.00
04/09/2020	2040 On 05-November-20	10.31	Call	Bond Future	481	1	481	1	0.00
04/09/2020	2040 On 05-November-20	11.00	Call	Bond Future	1685	2	1685	2	2,380.00
04/09/2020	2040 On 05-November-20	11.70	Call	Bond Future	3935	4	3935	4	0.00
04/09/2020	2040 On 05-November-20	10.32	Call	Bond Future	491	1	491	1	0.00
04/09/2020	2040 On 05-November-20	11.50	Call	Bond Future	3199	4	3199	4	0.00
04/09/2020	2040 On 05-November-20	11.50	Put	Bond Future	2662	2	2662	2	2,000.00
04/09/2020	2040 On 05-November-20	10.31	Put	Bond Future	8286	8	8286	8	0.00
04/09/2020	2040 On 05-November-20	9.50	Put	Bond Future	14365	14	14365	14	0.00
04/09/2020	2040 On 05-November-20	10.00	Put	Bond Future	10453	10	10453	10	0.00
04/09/2020	2040 On 05-November-20	10.32	Put	Bond Future	8220	8	8220	8	0.00
04/09/2020	2040 On 05-November-20	11.70	Put	Bond Future	2120	2	2120	2	2,000.00
04/09/2020	2040 On 05-November-20	11.00	Put	Bond Future	4494	4	4494	4	0.00
04/09/2020	2040 On 05-November-20	10.23	Put	Bond Future	8824	8	8824	8	0.00
04/09/2020	2040 On 05-November-20	9.73	Put	Bond Future	12508	12	12508	12	0.00
04/09/2020	2040 On 05-November-20	10.30	Put	Bond Future	8353	8	8353	8	0.00
04/09/2020	2040 On 04-February-21			Bond Future	11.65	80.9215	11.6460	80.9215	0.00
04/09/2020	2040 On 04-February-21	10.07	Call	Bond Future	887	1	887	1	800.00
04/09/2020	2040 On 04-February-21	11.74	Call	Bond Future	4630	5	4630	5	0.00
04/09/2020	2040 On 04-February-21	10.41	Call	Bond Future	1321	2	1321	2	0.00
04/09/2020	2040 On 04-February-21	9.49	Call	Bond Future	405	0	405	0	500.00
04/09/2020	2040 On 04-February-21	9.57	Call	Bond Future	455	1	455	1	800.00
04/09/2020	2040 On 04-February-21	10.42	Call	Bond Future	1336	2	1336	2	0.00
04/09/2020	2040 On 04-February-21	10.24	Call	Bond Future	1088	1	1088	1	500.00
04/09/2020	2040 On 04-February-21	11.57	Call	Bond Future	4080	4	4080	4	0.00
04/09/2020	2040 On 04-February-21	10.40	Call	Bond Future	1307	2	1307	2	0.00
04/09/2020	2040 On 04-February-21	10.40	Put	Bond Future	9880	9	9880	9	0.00
04/09/2020	2040 On 04-February-21	11.57	Put	Bond Future	4564	4	4564	4	500.00
04/09/2020	2040 On 04-February-21	10.24	Put	Bond Future	10868	10	10868	10	0.00
04/09/2020	2040 On 04-February-21	9.49	Put	Bond Future	16200	16	16200	16	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
04/09/2020	2040 On 04-February-21	9.57	Put	Bond Future	15578	15	15578	15	0.00
04/09/2020	2040 On 04-February-21	10.07	Put	Bond Future	11977	11	11977	11	0.00
04/09/2020	2040 On 04-February-21	10.42	Put	Bond Future	9760	9	9760	9	0.00
04/09/2020	2040 On 04-February-21	10.41	Put	Bond Future	9820	9	9820	9	0.00
04/09/2020	2040 On 04-February-21	11.74	Put	Bond Future	4038	4	4038	4	800.00
04/09/2020	2040 On 06-May-21			Bond Future	11.88	81.7821	11.8806	81.7821	0.00
04/09/2020	2040 On 06-May-21	12.43	Call	Bond Future	7000	8	7000	8	0.00
04/09/2020	2040 On 06-May-21	12.44	Call	Bond Future	7036	8	7036	8	0.00
04/09/2020	2040 On 06-May-21	12.42	Call	Bond Future	6964	7	6964	7	0.00
04/09/2020	2040 On 06-May-21	12.42	Put	Bond Future	3763	3	3763	3	0.00
04/09/2020	2040 On 06-May-21	12.43	Put	Bond Future	3742	3	3742	3	0.00
04/09/2020	2040 On 06-May-21	12.44	Put	Bond Future	3720	3	3720	3	0.00
04/09/2020	2040 On 05-August-21			Bond Future	12.13	78.1624	12.1326	78.1624	0.00
04/09/2020	2040 On 05-August-21	12.47	Call	Bond Future	6595	7	6595	7	0.00
04/09/2020	2040 On 05-August-21	12.49	Call	Bond Future	6660	7	6660	7	0.00
04/09/2020	2040 On 05-August-21	12.48	Call	Bond Future	6627	7	6627	7	0.00
04/09/2020	2040 On 05-August-21	12.49	Put	Bond Future	4587	4	4587	4	0.00
04/09/2020	2040 On 05-August-21	12.48	Put	Bond Future	4611	4	4611	4	0.00
04/09/2020	2040 On 05-August-21	12.47	Put	Bond Future	4636	4	4636	4	0.00
04/09/2020	2044 On 05-November-20			Bond Future	11.52	80.9355	11.5188	80.9355	47,298.00
04/09/2020	2044 On 05-November-20	10.34	Call	Bond Future	424	1	424	1	0.00
04/09/2020	2044 On 05-November-20	9.96	Call	Bond Future	182	0	182	0	0.00
04/09/2020	2044 On 05-November-20	11.38	Call	Bond Future	2498	3	2498	3	0.00
04/09/2020	2044 On 05-November-20	9.72	Call	Bond Future	99	0	99	0	1,815.00
04/09/2020	2044 On 05-November-20	10.36	Call	Bond Future	442	1	442	1	0.00
04/09/2020	2044 On 05-November-20	9.97	Call	Bond Future	186	0	186	0	300.00
04/09/2020	2044 On 05-November-20	11.43	Call	Bond Future	2653	3	2653	3	0.00
04/09/2020	2044 On 05-November-20	10.35	Call	Bond Future	433	1	433	1	0.00
04/09/2020	2044 On 05-November-20	10.04	Call	Bond Future	220	0	220	0	525.00
04/09/2020	2044 On 05-November-20	9.34	Call	Bond Future	33	0	33	0	525.00
04/09/2020	2044 On 05-November-20	11.17	Call	Bond Future	1897	2	1897	2	0.00
04/09/2020	2044 On 05-November-20	8.87	Call	Bond Future	7	0	7	0	1,815.00
04/09/2020	2044 On 05-November-20	10.02	Call	Bond Future	210	0	210	0	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
04/09/2020	2044 On 05-November-20	9.29	Call	Bond Future	28	0	28	0	300.00
04/09/2020	2044 On 05-November-20	11.06	Call	Bond Future	1615	2	1615	2	0.00
04/09/2020	2044 On 05-November-20	10.04	Put	Bond Future	10949	10	10949	10	0.00
04/09/2020	2044 On 05-November-20	11.17	Put	Bond Future	4222	4	4222	4	1,815.00
04/09/2020	2044 On 05-November-20	11.43	Put	Bond Future	3234	3	3234	3	1,815.00
04/09/2020	2044 On 05-November-20	8.87	Put	Bond Future	21094	20	21094	20	0.00
04/09/2020	2044 On 05-November-20	10.36	Put	Bond Future	8646	8	8646	8	0.00
04/09/2020	2044 On 05-November-20	10.02	Put	Bond Future	11101	10	11101	10	0.00
04/09/2020	2044 On 05-November-20	9.34	Put	Bond Future	16733	16	16733	16	0.00
04/09/2020	2044 On 05-November-20	10.35	Put	Bond Future	8714	8	8714	8	0.00
04/09/2020	2044 On 05-November-20	9.72	Put	Bond Future	13479	13	13479	13	0.00
04/09/2020	2044 On 05-November-20	9.29	Put	Bond Future	17180	16	17180	16	0.00
04/09/2020	2044 On 05-November-20	9.96	Put	Bond Future	11562	11	11562	11	0.00
04/09/2020	2044 On 05-November-20	11.06	Put	Bond Future	4698	4	4698	4	525.00
04/09/2020	2044 On 05-November-20	9.97	Put	Bond Future	11485	11	11485	11	0.00
04/09/2020	2044 On 05-November-20	10.34	Put	Bond Future	8783	8	8783	8	0.00
04/09/2020	2044 On 05-November-20	11.38	Put	Bond Future	3409	3	3409	3	300.00
04/09/2020	2044 On 04-February-21			Bond Future	11.74	77.3857	11.7419	77.3857	0.00
04/09/2020	2044 On 04-February-21	10.35	Call	Bond Future	1117	1	1117	1	0.00
04/09/2020	2044 On 04-February-21	10.37	Call	Bond Future	1144	1	1144	1	0.00
04/09/2020	2044 On 04-February-21	10.29	Call	Bond Future	1041	1	1041	1	0.00
04/09/2020	2044 On 04-February-21	9.66	Call	Bond Future	453	1	453	1	265.00
04/09/2020	2044 On 04-February-21	10.36	Call	Bond Future	1130	1	1130	1	0.00
04/09/2020	2044 On 04-February-21	10.04	Call	Bond Future	763	1	763	1	0.00
04/09/2020	2044 On 04-February-21	10.84	Call	Bond Future	1917	2	1917	2	0.00
04/09/2020	2044 On 04-February-21	10.36	Put	Bond Future	10745	10	10745	10	0.00
04/09/2020	2044 On 04-February-21	10.29	Put	Bond Future	11197	11	11197	11	265.00
04/09/2020	2044 On 04-February-21	9.66	Put	Bond Future	15740	15	15740	15	0.00
04/09/2020	2044 On 04-February-21	10.84	Put	Bond Future	7971	7	7971	7	265.00
04/09/2020	2044 On 04-February-21	10.35	Put	Bond Future	10809	10	10809	10	0.00
04/09/2020	2044 On 04-February-21	10.04	Put	Bond Future	12897	12	12897	12	0.00
04/09/2020	2044 On 04-February-21	10.37	Put	Bond Future	10682	10	10682	10	0.00
04/09/2020	2044 On 06-May-21			Bond Future	11.97	78.2088	11.9706	78.2088	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
04/09/2020	2044 On 06-May-21	12.45	Call	Bond Future	6764	7	6764	7	0.00
04/09/2020	2044 On 06-May-21	12.44	Call	Bond Future	6729	7	6729	7	0.00
04/09/2020	2044 On 06-May-21	12.43	Call	Bond Future	6695	7	6695	7	0.00
04/09/2020	2044 On 06-May-21	12.44	Put	Bond Future	3964	4	3964	4	0.00
04/09/2020	2044 On 06-May-21	12.43	Put	Bond Future	3987	4	3987	4	0.00
04/09/2020	2044 On 06-May-21	12.45	Put	Bond Future	3942	4	3942	4	0.00
04/09/2020	2044 On 05-August-21			Bond Future	12.22	74.6755	12.2164	74.6755	0.00
04/09/2020	2044 On 05-August-21	12.60	Call	Bond Future	6766	7	6766	7	0.00
04/09/2020	2044 On 05-August-21	12.61	Call	Bond Future	6799	7	6799	7	0.00
04/09/2020	2044 On 05-August-21	12.59	Call	Bond Future	6733	7	6733	7	0.00
04/09/2020	2044 On 05-August-21	12.59	Put	Bond Future	4594	4	4594	4	0.00
04/09/2020	2044 On 05-August-21	12.60	Put	Bond Future	4571	4	4571	4	0.00
04/09/2020	2044 On 05-August-21	12.61	Put	Bond Future	4548	4	4548	4	0.00
04/09/2020	2046 On 05-November-20			Bond Future	96.87	96.2767	96.8736	96.2767	16,197.00
04/09/2020	2046 On 04-February-21			Bond Future	97.89	97.2873	97.8902	97.2873	0.00
04/09/2020	2046 On 06-May-21			Bond Future	97.16	96.5534	97.1627	96.5534	0.00
04/09/2020	2046 On 05-August-21			Bond Future	98.24	97.6219	98.2378	97.6219	0.00
04/09/2020	2050 On 05-November-20			Bond Future	99.56	99.9089	99.5575	99.9089	13,962.00
04/09/2020	2050 On 04-February-21			Bond Future	98.71	99.0667	98.7113	99.0667	0.00
04/09/2020	2050 On 06-May-21			Bond Future	99.78	100.1429	99.7835	100.1429	0.00
04/09/2020	2050 On 05-August-21			Bond Future	98.96	99.3227	98.9592	99.3227	0.00
04/09/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	AL37 On 05-November-20			Index Future	752.78	755.3070	752.7840	755.3070	0.00
04/09/2020	AL37 On 04-February-21			Index Future	760.50	763.0490	760.4970	763.0490	0.00
04/09/2020	AL37 On 06-May-21			Index Future	768.57	771.1520	768.5710	771.1520	0.00
04/09/2020	AL37 On 05-August-21			Index Future	776.81	779.4140	776.8050	779.4140	0.00
04/09/2020	AL7T On 05-November-20			Index Future	821.66	827.1560	821.6620	827.1560	0.00
04/09/2020	AL7T On 04-February-21			Index Future	830.08	835.6350	830.0820	835.6350	0.00
04/09/2020	AL7T On 06-May-21			Index Future	838.90	844.5080	838.8950	844.5080	0.00
04/09/2020	AL7T On 05-August-21			Index Future	847.88	853.5560	847.8820	853.5560	0.00
04/09/2020	ALBI On 05-November-20			Index Future	720.21	724.9160	720.2070	724.9160	209.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2020	ALBI On 04-February-21			Index Future	727.59	732.3470	727.5870	732.3470	0.00
04/09/2020	ALBI On 06-May-21			Index Future	735.31	740.1240	735.3120	740.1240	0.00
04/09/2020	ALBI On 05-August-21			Index Future	743.19	748.0540	743.1900	748.0540	0.00
04/09/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	CS23 On 25-January-23			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
04/09/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2020	ES33 On 05-November-20			Bond Future	11.90	73.0879	11.9035	73.0879	350.00
04/09/2020	ES33 On 04-February-21			Bond Future	12.18	73.8371	12.1818	73.8371	0.00
04/09/2020	ES33 On 06-May-21			Bond Future	12.46	70.8469	12.4630	70.8469	0.00
04/09/2020	ES33 On 05-August-21			Bond Future	12.76	71.6146	12.7603	71.6146	0.00
04/09/2020	ES42 On 05-November-20			Bond Future	12.32	72.3844	12.3178	72.3844	4,789.00
04/09/2020	ES42 On 04-February-21			Bond Future	12.58	73.1271	12.5772	73.1271	0.00
04/09/2020	ES42 On 06-May-21			Bond Future	12.85	69.6463	12.8492	69.6463	0.00
04/09/2020	ES42 On 05-August-21			Bond Future	13.13	70.4014	13.1292	70.4014	0.00
04/09/2020	GOVI On 05-November-20			GOVI	711.48	716.1170	711.4750	716.1170	1,011.00
04/09/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 05-November-20	737.83	Put	GOVI	263550	22	263550	22	0.00
04/09/2020	GOVI On 05-November-20	737.85	Put	GOVI	263750	22	263750	22	0.00
04/09/2020	GOVI On 05-November-20	737.84	Put	GOVI	263650	22	263650	22	0.00
04/09/2020	GOVI On 04-February-21			GOVI	718.77	723.4580	718.7650	723.4580	0.00
04/09/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 04-February-21	750.94	Put	GOVI	321750	27	321750	27	0.00
04/09/2020	GOVI On 04-February-21	750.95	Put	GOVI	321850	27	321850	27	0.00
04/09/2020	GOVI On 04-February-21	750.96	Put	GOVI	321950	28	321950	28	0.00
04/09/2020	GOVI On 06-May-21			GOVI	726.40	731.1400	726.3960	731.1400	0.00
04/09/2020	GOVI On 06-May-21	678.67	Call	GOVI	477260	52	477260	52	0.00
04/09/2020	GOVI On 06-May-21	678.69	Call	GOVI	477060	52	477060	52	0.00
04/09/2020	GOVI On 06-May-21	678.68	Call	GOVI	477160	52	477160	52	0.00
04/09/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 05-August-21			GOVI	734.18	738.9740	734.1780	738.9740	0.00
04/09/2020	GOVI On 05-August-21	719.15	Call	GOVI	150280	20	150280	20	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
04/09/2020	GOVI On 05-August-21	719.14	Call	GOVI	150380	20	150380	20	0.00
04/09/2020	GOVI On 05-August-21	719.13	Call	GOVI	150480	20	150480	20	0.00
04/09/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/09/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/09/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2020	IGOV On 05-November-20			Index Future	261.31	261.2690	261.3130	261.2690	1,203.00
04/09/2020	IGOV On 04-February-21			Index Future	264.05	264.0110	264.0540	264.0110	0.00
04/09/2020	IGOV On 06-May-21			Index Future	266.92	266.8780	266.9210	266.8780	0.00
04/09/2020	IGOV On 05-August-21			Index Future	269.84	269.8010	269.8440	269.8010	0.00
04/09/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
04/09/2020	IS05 On 17-December-20			Interest Rate Swap	93.99	93.9900	93.9900	93.9900	0.00
04/09/2020	IS05 On 16-March-21			Interest Rate Swap	92.21	92.2100	92.2100	92.2100	0.00
04/09/2020	IS05 On 15-June-21			Interest Rate Swap	90.36	90.3700	90.3600	90.3700	0.00
04/09/2020	IS05 On 21-September-21			Interest Rate Swap	89.30	89.3200	89.3000	89.3200	0.00
04/09/2020	IS05 On 21-December-21			Interest Rate Swap	90.56	90.5900	90.5600	90.5900	51.00
04/09/2020	IS05 On 15-March-22			Interest Rate Swap	89.97	90.0100	89.9700	90.0100	0.00
04/09/2020	IS05 On 21-June-22			Interest Rate Swap	90.07	90.1200	90.0700	90.1200	0.00
04/09/2020	IS05 On 20-September-22			Interest Rate Swap	93.23	93.2800	93.2300	93.2800	0.00
04/09/2020	IS05 On 20-December-22			Interest Rate Swap	93.73	93.7900	93.7300	93.7900	0.00
04/09/2020	IS05 On 22-March-23			Interest Rate Swap	86.13	86.1900	86.1300	86.1900	0.00
04/09/2020	IS05 On 20-June-23			Interest Rate Swap	91.67	91.7300	91.6700	91.7300	0.00
04/09/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/09/2020	IS10 On 17-December-25			Interest Rate Swap	80.07	80.1700	80.0700	80.1700	0.00
04/09/2020	IS10 On 16-March-26			Interest Rate Swap	76.68	76.7800	76.6800	76.7800	0.00
04/09/2020	IS10 On 15-June-26			Interest Rate Swap	75.18	75.2700	75.1800	75.2700	0.00
04/09/2020	IS10 On 21-September-26			Interest Rate Swap	77.30	77.3900	77.3000	77.3900	0.00
04/09/2020	IS10 On 21-December-26			Interest Rate Swap	81.43	81.5200	81.4300	81.5200	0.00
04/09/2020	IS10 On 15-March-27			Interest Rate Swap	80.04	80.1400	80.0400	80.1400	0.00
04/09/2020	IS10 On 21-June-27			Interest Rate Swap	82.25	82.3500	82.2500	82.3500	0.00
04/09/2020	IS10 On 20-September-27			Interest Rate Swap	88.18	88.2700	88.1800	88.2700	0.00
04/09/2020	IS10 On 20-December-27			Interest Rate Swap	88.71	88.7700	88.7100	88.7700	0.00
04/09/2020	IS10 On 22-March-28			Interest Rate Swap	81.88	81.9100	81.8800	81.9100	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
04/09/2020	IS10 On 20-June-28			Interest Rate Swap	89.84	89.8300	89.8400	89.8300	0.00
04/09/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/09/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2020	JBAF On 16-September-20			Jibar Tradeable Future	3.45	96.5550	3.4450	96.5550	10,000.00
04/09/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.43	96.5450	3.4250	96.5450	0.00
04/09/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.43	96.5300	3.4300	96.5300	0.00
04/09/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.43	96.5500	3.4300	96.5500	30,010.00
04/09/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.44	96.5200	3.4400	96.5200	0.00
04/09/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.46	96.5000	3.4600	96.5000	0.00
04/09/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.47	96.4950	3.4650	96.4950	0.00
04/09/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.57	96.3950	3.5650	96.3950	0.00
04/09/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.2600	3.7100	96.2600	30,000.00
04/09/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.0700	3.9100	96.0700	0.00
04/09/2020	JBAF On 16-March-22			Jibar Tradeable Future	4.07	95.9150	4.0650	95.9150	0.00
04/09/2020	JBAF On 15-June-22			Jibar Tradeable Future	4.30	95.6800	4.3000	95.6800	0.00
04/09/2020	R023 On 05-November-20			Bond Future	4.54	108.5343	4.5428	108.5343	34,442.00
04/09/2020	R023 On 05-November-20	7.46	Call	Bond Future	6344	6	6344	6	0.00
04/09/2020	R023 On 05-November-20	7.47	Call	Bond Future	6365	6	6365	6	0.00
04/09/2020	R023 On 05-November-20	7.45	Call	Bond Future	6323	6	6323	6	0.00
04/09/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
04/09/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
04/09/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
04/09/2020	R023 On 04-February-21			Bond Future	4.60	109.6469	4.6025	109.6469	0.00
04/09/2020	R023 On 04-February-21	6.32	Call	Bond Future	3399	3	3399	3	0.00
04/09/2020	R023 On 04-February-21	6.34	Call	Bond Future	3437	4	3437	4	0.00
04/09/2020	R023 On 04-February-21	6.33	Call	Bond Future	3418	4	3418	4	0.00
04/09/2020	R023 On 04-February-21	6.33	Put	Bond Future	12	0	12	0	0.00
04/09/2020	R023 On 04-February-21	6.32	Put	Bond Future	12	0	12	0	0.00
04/09/2020	R023 On 04-February-21	6.34	Put	Bond Future	11	0	11	0	0.00
04/09/2020	R023 On 06-May-21			Bond Future	4.65	106.9046	4.6463	106.9046	0.00
04/09/2020	R023 On 06-May-21	7.56	Call	Bond Future	5006	5	5006	5	0.00
04/09/2020	R023 On 06-May-21	7.58	Call	Bond Future	5039	5	5039	5	0.00
04/09/2020	R023 On 06-May-21	7.57	Call	Bond Future	5022	5	5022	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
04/09/2020	R023 On 06-May-21	7.57	Put	Bond Future	1	0	1	0	0.00
04/09/2020	R023 On 06-May-21	7.58	Put	Bond Future	1	0	1	0	0.00
04/09/2020	R023 On 06-May-21	7.56	Put	Bond Future	2	0	2	0	0.00
04/09/2020	R023 On 05-August-21			Bond Future	4.70	108.0625	4.6965	108.0625	0.00
04/09/2020	R023 On 05-August-21	5.31	Call	Bond Future	1219	1	1219	1	0.00
04/09/2020	R023 On 05-August-21	5.30	Call	Bond Future	1208	1	1208	1	0.00
04/09/2020	R023 On 05-August-21	5.29	Call	Bond Future	1197	1	1197	1	0.00
04/09/2020	R023 On 05-August-21	5.30	Put	Bond Future	291	0	291	0	0.00
04/09/2020	R023 On 05-August-21	5.29	Put	Bond Future	295	0	295	0	0.00
04/09/2020	R023 On 05-August-21	5.31	Put	Bond Future	288	0	288	0	0.00
04/09/2020	R035 On 05-November-20			Bond Future	11.00	87.3508	10.9981	87.3508	106,322.00
04/09/2020	R035 On 05-November-20	10.33	Call	Bond Future	1024	1	1024	1	0.00
04/09/2020	R035 On 05-November-20	10.34	Call	Bond Future	1042	1	1042	1	0.00
04/09/2020	R035 On 05-November-20	10.32	Call	Bond Future	1005	1	1005	1	0.00
04/09/2020	R035 On 05-November-20	10.32	Put	Bond Future	5455	5	5455	5	0.00
04/09/2020	R035 On 05-November-20	10.33	Put	Bond Future	5405	5	5405	5	0.00
04/09/2020	R035 On 05-November-20	10.34	Put	Bond Future	5356	5	5356	5	0.00
04/09/2020	R035 On 04-February-21			Bond Future	11.24	88.2463	11.2360	88.2463	0.00
04/09/2020	R035 On 04-February-21	10.14	Call	Bond Future	1395	2	1395	2	0.00
04/09/2020	R035 On 04-February-21	10.06	Call	Bond Future	1276	1	1276	1	0.00
04/09/2020	R035 On 04-February-21	10.05	Call	Bond Future	1262	1	1262	1	0.00
04/09/2020	R035 On 04-February-21	11.14	Call	Bond Future	3759	4	3759	4	0.00
04/09/2020	R035 On 04-February-21	10.04	Call	Bond Future	1248	1	1248	1	0.00
04/09/2020	R035 On 04-February-21	10.05	Put	Bond Future	9010	8	9010	8	0.00
04/09/2020	R035 On 04-February-21	10.04	Put	Bond Future	9066	8	9066	8	0.00
04/09/2020	R035 On 04-February-21	10.14	Put	Bond Future	8519	8	8519	8	650.00
04/09/2020	R035 On 04-February-21	11.14	Put	Bond Future	4349	4	4349	4	650.00
04/09/2020	R035 On 04-February-21	10.06	Put	Bond Future	8955	8	8955	8	0.00
04/09/2020	R035 On 06-May-21			Bond Future	11.47	84.7096	11.4718	84.7096	0.00
04/09/2020	R035 On 06-May-21	12.35	Call	Bond Future	7885	8	7885	8	0.00
04/09/2020	R035 On 06-May-21	12.37	Call	Bond Future	7961	9	7961	9	0.00
04/09/2020	R035 On 06-May-21	11.55	Call	Bond Future	5115	6	5115	6	0.00
04/09/2020	R035 On 06-May-21	12.77	Call	Bond Future	9403	10	9403	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
04/09/2020	R035 On 06-May-21	10.24	Call	Bond Future	1915	2	1915	2	793.00
04/09/2020	R035 On 06-May-21	12.36	Call	Bond Future	7923	8	7923	8	0.00
04/09/2020	R035 On 06-May-21	10.81	Call	Bond Future	3065	3	3065	3	1,650.00
04/09/2020	R035 On 06-May-21	11.32	Call	Bond Future	4426	5	4426	5	0.00
04/09/2020	R035 On 06-May-21	12.02	Call	Bond Future	6674	7	6674	7	0.00
04/09/2020	R035 On 06-May-21	12.02	Put	Bond Future	3514	3	3514	3	793.00
04/09/2020	R035 On 06-May-21	11.32	Put	Bond Future	5334	5	5334	5	793.00
04/09/2020	R035 On 06-May-21	10.81	Put	Bond Future	7135	7	7135	7	0.00
04/09/2020	R035 On 06-May-21	12.36	Put	Bond Future	2892	3	2892	3	0.00
04/09/2020	R035 On 06-May-21	11.55	Put	Bond Future	4652	4	4652	4	1,650.00
04/09/2020	R035 On 06-May-21	12.77	Put	Bond Future	2204	2	2204	2	1,650.00
04/09/2020	R035 On 06-May-21	10.24	Put	Bond Future	9730	9	9730	9	0.00
04/09/2020	R035 On 06-May-21	12.35	Put	Bond Future	2909	3	2909	3	0.00
04/09/2020	R035 On 06-May-21	12.37	Put	Bond Future	2876	3	2876	3	0.00
04/09/2020	R035 On 05-August-21			Bond Future	11.72	85.6273	11.7233	85.6273	0.00
04/09/2020	R035 On 05-August-21	5.29	Call	Bond Future	2	0	2	0	0.00
04/09/2020	R035 On 05-August-21	5.31	Call	Bond Future	2	0	2	0	0.00
04/09/2020	R035 On 05-August-21	5.30	Call	Bond Future	2	0	2	0	0.00
04/09/2020	R035 On 05-August-21	5.30	Put	Bond Future	53376	53	53376	53	0.00
04/09/2020	R035 On 05-August-21	5.31	Put	Bond Future	53259	52	53259	52	0.00
04/09/2020	R035 On 05-August-21	5.29	Put	Bond Future	53493	53	53493	53	0.00
04/09/2020	R186 On 05-November-20			Bond Future	7.43	119.3403	7.4268	119.3403	90,599.00
04/09/2020	R186 On 05-November-20	8.66	Call	Bond Future	6409	7	6409	7	0.00
04/09/2020	R186 On 05-November-20	7.00	Call	Bond Future	663	1	663	1	1,200.00
04/09/2020	R186 On 05-November-20	8.65	Call	Bond Future	6363	7	6363	7	0.00
04/09/2020	R186 On 05-November-20	7.50	Call	Bond Future	1763	2	1763	2	80.00
04/09/2020	R186 On 05-November-20	8.64	Call	Bond Future	6317	7	6317	7	0.00
04/09/2020	R186 On 05-November-20	8.00	Call	Bond Future	3512	4	3512	4	1,200.00
04/09/2020	R186 On 05-November-20	8.34	Call	Bond Future	4961	5	4961	5	3,500.00
04/09/2020	R186 On 05-November-20	9.26	Call	Bond Future	9213	10	9213	10	0.00
04/09/2020	R186 On 05-November-20	6.50	Call	Bond Future	173	0	173	0	80.00
04/09/2020	R186 On 05-November-20	7.84	Call	Bond Future	2891	3	2891	3	3,500.00
04/09/2020	R186 On 05-November-20	8.34	Put	Bond Future	258	0	258	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
04/09/2020	R186 On 05-November-20	7.84	Put	Bond Future	733	1	733	1	0.00
04/09/2020	R186 On 05-November-20	9.26	Put	Bond Future	18	0	18	0	3,500.00
04/09/2020	R186 On 05-November-20	6.50	Put	Bond Future	5207	5	5207	5	0.00
04/09/2020	R186 On 05-November-20	7.50	Put	Bond Future	1376	1	1376	1	0.00
04/09/2020	R186 On 05-November-20	8.65	Put	Bond Future	120	0	120	0	0.00
04/09/2020	R186 On 05-November-20	8.00	Put	Bond Future	531	0	531	0	0.00
04/09/2020	R186 On 05-November-20	8.64	Put	Bond Future	123	0	123	0	0.00
04/09/2020	R186 On 05-November-20	8.66	Put	Bond Future	117	0	117	0	0.00
04/09/2020	R186 On 05-November-20	7.00	Put	Bond Future	2948	3	2948	3	0.00
04/09/2020	R186 On 04-February-21			Bond Future	7.61	115.2848	7.6121	115.2848	0.00
04/09/2020	R186 On 04-February-21	8.15	Call	Bond Future	3917	4	3917	4	0.00
04/09/2020	R186 On 04-February-21	8.16	Call	Bond Future	3951	4	3951	4	0.00
04/09/2020	R186 On 04-February-21	8.00	Call	Bond Future	3419	4	3419	4	0.00
04/09/2020	R186 On 04-February-21	8.17	Call	Bond Future	3985	4	3985	4	0.00
04/09/2020	R186 On 04-February-21	8.16	Put	Bond Future	1228	1	1228	1	0.00
04/09/2020	R186 On 04-February-21	8.17	Put	Bond Future	1214	1	1214	1	0.00
04/09/2020	R186 On 04-February-21	8.00	Put	Bond Future	1483	1	1483	1	15,177.00
04/09/2020	R186 On 04-February-21	8.15	Put	Bond Future	1243	1	1243	1	0.00
04/09/2020	R186 On 06-May-21			Bond Future	7.81	116.5100	7.8076	116.5100	0.00
04/09/2020	R186 On 06-May-21	10.78	Call	Bond Future	13307	14	13307	14	0.00
04/09/2020	R186 On 06-May-21	10.77	Call	Bond Future	13267	14	13267	14	0.00
04/09/2020	R186 On 06-May-21	10.76	Call	Bond Future	13228	14	13228	14	0.00
04/09/2020	R186 On 06-May-21	10.77	Put	Bond Future	96	0	96	0	0.00
04/09/2020	R186 On 06-May-21	10.76	Put	Bond Future	97	0	97	0	0.00
04/09/2020	R186 On 06-May-21	10.78	Put	Bond Future	94	0	94	0	0.00
04/09/2020	R186 On 05-August-21			Bond Future	8.02	112.4910	8.0207	112.4910	0.00
04/09/2020	R186 On 05-August-21	8.61	Call	Bond Future	4634	5	4634	5	0.00
04/09/2020	R186 On 05-August-21	8.62	Call	Bond Future	4664	5	4664	5	0.00
04/09/2020	R186 On 05-August-21	8.63	Call	Bond Future	4694	5	4694	5	0.00
04/09/2020	R186 On 05-August-21	8.63	Put	Bond Future	1952	2	1952	2	0.00
04/09/2020	R186 On 05-August-21	8.61	Put	Bond Future	1981	2	1981	2	0.00
04/09/2020	R186 On 05-August-21	8.62	Put	Bond Future	1966	2	1966	2	0.00
04/09/2020	R197 On 05-November-20			Bond Future	314.98	314.8458	314.9770	314.8458	2,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2020	R197 On 04-February-21			Bond Future	310.43	310.2950	310.4264	310.2950	0.00
04/09/2020	R197 On 06-May-21			Bond Future	313.80	313.6660	313.7982	313.6660	0.00
04/09/2020	R197 On 05-August-21			Bond Future	309.26	309.1305	309.2640	309.1305	0.00
04/09/2020	R202 On 05-November-20			Bond Future	217.32	217.2792	217.3196	217.2792	7,870.00
04/09/2020	R202 On 04-February-21			Bond Future	215.43	215.3874	215.4272	215.3874	0.00
04/09/2020	R202 On 06-May-21			Bond Future	217.77	217.7272	217.7670	217.7272	0.00
04/09/2020	R202 On 05-August-21			Bond Future	215.92	215.8838	215.9241	215.8838	0.00
04/09/2020	R208 On 05-November-20			Bond Future	3.41	102.0302	3.4142	102.0302	7,525.00
04/09/2020	R208 On 05-November-20	4.79	Call	Bond Future	532	1	532	1	0.00
04/09/2020	R208 On 05-November-20	4.78	Call	Bond Future	529	1	529	1	0.00
04/09/2020	R208 On 05-November-20	4.77	Call	Bond Future	525	1	525	1	0.00
04/09/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
04/09/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
04/09/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
04/09/2020	R209 On 05-November-20			Bond Future	10.86	67.1976	10.8586	67.1976	26,336.00
04/09/2020	R209 On 05-November-20	10.00	Call	Bond Future	636	1	636	1	0.00
04/09/2020	R209 On 05-November-20	10.02	Call	Bond Future	660	1	660	1	0.00
04/09/2020	R209 On 05-November-20	10.01	Call	Bond Future	648	1	648	1	0.00
04/09/2020	R209 On 05-November-20	10.01	Put	Bond Future	5545	5	5545	5	0.00
04/09/2020	R209 On 05-November-20	10.02	Put	Bond Future	5496	5	5496	5	0.00
04/09/2020	R209 On 05-November-20	10.00	Put	Bond Future	5594	5	5594	5	0.00
04/09/2020	R209 On 04-February-21			Bond Future	11.06	67.8866	11.0626	67.8866	0.00
04/09/2020	R209 On 04-February-21	10.11	Call	Bond Future	1447	2	1447	2	0.00
04/09/2020	R209 On 04-February-21	10.12	Call	Bond Future	1462	2	1462	2	0.00
04/09/2020	R209 On 04-February-21	10.10	Call	Bond Future	1432	2	1432	2	0.00
04/09/2020	R209 On 04-February-21	10.10	Put	Bond Future	6871	6	6871	6	0.00
04/09/2020	R209 On 04-February-21	10.11	Put	Bond Future	6826	6	6826	6	0.00
04/09/2020	R209 On 04-February-21	10.12	Put	Bond Future	6782	6	6782	6	0.00
04/09/2020	R209 On 06-May-21			Bond Future	11.27	65.4682	11.2708	65.4682	1,850.00
04/09/2020	R209 On 06-May-21	10.25	Call	Bond Future	2064	2	2064	2	3,750.00
04/09/2020	R209 On 06-May-21	11.25	Call	Bond Future	4266	5	4266	5	0.00
04/09/2020	R209 On 06-May-21	12.22	Call	Bond Future	7160	8	7160	8	0.00
04/09/2020	R209 On 06-May-21	12.24	Call	Bond Future	7225	8	7225	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
04/09/2020	R209 On 06-May-21	12.25	Call	Bond Future	7257	8	7257	8	0.00
04/09/2020	R209 On 06-May-21	12.23	Call	Bond Future	7192	8	7192	8	0.00
04/09/2020	R209 On 06-May-21	12.22	Put	Bond Future	2500	2	2500	2	0.00
04/09/2020	R209 On 06-May-21	12.24	Put	Bond Future	2472	2	2472	2	0.00
04/09/2020	R209 On 06-May-21	12.25	Put	Bond Future	2458	2	2458	2	4,000.00
04/09/2020	R209 On 06-May-21	12.23	Put	Bond Future	2486	2	2486	2	0.00
04/09/2020	R209 On 06-May-21	11.25	Put	Bond Future	4374	4	4374	4	4,000.00
04/09/2020	R209 On 06-May-21	10.25	Put	Bond Future	7692	7	7692	7	0.00
04/09/2020	R209 On 05-August-21			Bond Future	11.49	66.1775	11.4880	66.1775	0.00
04/09/2020	R209 On 05-August-21	11.80	Call	Bond Future	5553	6	5553	6	0.00
04/09/2020	R209 On 05-August-21	11.79	Call	Bond Future	5525	6	5525	6	0.00
04/09/2020	R209 On 05-August-21	11.81	Call	Bond Future	5582	6	5582	6	0.00
04/09/2020	R209 On 05-August-21	11.79	Put	Bond Future	4028	4	4028	4	0.00
04/09/2020	R209 On 05-August-21	11.80	Put	Bond Future	4008	4	4008	4	0.00
04/09/2020	R209 On 05-August-21	11.81	Put	Bond Future	3987	4	3987	4	0.00
04/09/2020	R210 On 05-November-20			Bond Future	189.84	189.8062	189.8381	189.8062	2,243.00
04/09/2020	R210 On 04-February-21			Bond Future	191.83	191.7986	191.8302	191.7986	0.00
04/09/2020	R210 On 06-May-21			Bond Future	191.20	191.1672	191.1988	191.1672	0.00
04/09/2020	R210 On 05-August-21			Bond Future	193.31	193.2829	193.3146	193.2829	0.00
04/09/2020	R212 On 05-November-20			Bond Future	169.40	169.3896	169.4048	169.3896	6,967.00
04/09/2020	R212 On 04-February-21			Bond Future	168.88	168.8685	168.8831	168.8685	0.00
04/09/2020	R212 On 06-May-21			Bond Future	170.72	170.7029	170.7174	170.7029	0.00
04/09/2020	R212 On 05-August-21			Bond Future	170.27	170.2592	170.2737	170.2592	0.00
04/09/2020	R213 On 05-November-20			Bond Future	9.82	83.9044	9.8186	83.9044	16,422.00
04/09/2020	R213 On 05-November-20	9.59	Call	Bond Future	1559	2	1559	2	0.00
04/09/2020	R213 On 05-November-20	9.61	Call	Bond Future	1607	2	1607	2	0.00
04/09/2020	R213 On 05-November-20	9.60	Call	Bond Future	1583	2	1583	2	0.00
04/09/2020	R213 On 05-November-20	9.59	Put	Bond Future	2854	3	2854	3	0.00
04/09/2020	R213 On 05-November-20	9.61	Put	Bond Future	2788	2	2788	2	0.00
04/09/2020	R213 On 05-November-20	9.60	Put	Bond Future	2821	3	2821	3	0.00
04/09/2020	R213 On 04-February-21			Bond Future	10.03	84.7645	10.0333	84.7645	0.00
04/09/2020	R213 On 04-February-21	9.41	Call	Bond Future	1756	2	1756	2	0.00
04/09/2020	R213 On 04-February-21	9.40	Call	Bond Future	1737	2	1737	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
04/09/2020	R213 On 04-February-21	9.39	Call	Bond Future	1718	2	1718	2	0.00
04/09/2020	R213 On 04-February-21	9.40	Put	Bond Future	5278	5	5278	5	0.00
04/09/2020	R213 On 04-February-21	9.39	Put	Bond Future	5317	5	5317	5	0.00
04/09/2020	R213 On 04-February-21	9.41	Put	Bond Future	5240	5	5240	5	0.00
04/09/2020	R213 On 06-May-21			Bond Future	10.25	82.1361	10.2469	82.1361	0.00
04/09/2020	R213 On 06-May-21	11.90	Call	Bond Future	9361	10	9361	10	0.00
04/09/2020	R213 On 06-May-21	11.91	Call	Bond Future	9396	10	9396	10	0.00
04/09/2020	R213 On 06-May-21	11.89	Call	Bond Future	9326	10	9326	10	0.00
04/09/2020	R213 On 06-May-21	11.89	Put	Bond Future	1240	1	1240	1	0.00
04/09/2020	R213 On 06-May-21	11.90	Put	Bond Future	1229	1	1229	1	0.00
04/09/2020	R213 On 06-May-21	11.91	Put	Bond Future	1219	1	1219	1	0.00
04/09/2020	R213 On 05-August-21			Bond Future	10.48	83.0258	10.4755	83.0258	0.00
04/09/2020	R213 On 05-August-21	10.86	Call	Bond Future	5436	6	5436	6	0.00
04/09/2020	R213 On 05-August-21	10.85	Call	Bond Future	5406	6	5406	6	0.00
04/09/2020	R213 On 05-August-21	10.84	Call	Bond Future	5376	6	5376	6	0.00
04/09/2020	R213 On 05-August-21	10.85	Put	Bond Future	3522	3	3522	3	0.00
04/09/2020	R213 On 05-August-21	10.84	Put	Bond Future	3542	3	3542	3	0.00
04/09/2020	R213 On 05-August-21	10.86	Put	Bond Future	3502	3	3502	3	0.00
04/09/2020	R214 On 05-November-20			Bond Future	11.13	64.9090	11.1262	64.9090	19,859.00
04/09/2020	R214 On 05-November-20	10.25	Call	Bond Future	651	1	651	1	0.00
04/09/2020	R214 On 05-November-20	10.26	Call	Bond Future	663	1	663	1	0.00
04/09/2020	R214 On 05-November-20	10.24	Call	Bond Future	640	1	640	1	0.00
04/09/2020	R214 On 05-November-20	10.24	Put	Bond Future	5891	5	5891	5	0.00
04/09/2020	R214 On 05-November-20	10.25	Put	Bond Future	5840	5	5840	5	0.00
04/09/2020	R214 On 05-November-20	10.26	Put	Bond Future	5789	5	5789	5	0.00
04/09/2020	R214 On 04-February-21			Bond Future	11.33	65.5744	11.3299	65.5744	0.00
04/09/2020	R214 On 04-February-21	10.31	Call	Bond Future	1414	2	1414	2	0.00
04/09/2020	R214 On 04-February-21	10.33	Call	Bond Future	1444	2	1444	2	0.00
04/09/2020	R214 On 04-February-21	10.32	Call	Bond Future	1429	2	1429	2	0.00
04/09/2020	R214 On 04-February-21	10.32	Put	Bond Future	7288	7	7288	7	0.00
04/09/2020	R214 On 04-February-21	10.33	Put	Bond Future	7241	7	7241	7	0.00
04/09/2020	R214 On 04-February-21	10.31	Put	Bond Future	7336	7	7336	7	0.00
04/09/2020	R214 On 06-May-21			Bond Future	11.53	62.9942	11.5304	62.9942	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
04/09/2020	R214 On 06-May-21	12.27	Call	Bond Future	6533	7	6533	7	0.00
04/09/2020	R214 On 06-May-21	12.26	Call	Bond Future	6501	7	6501	7	0.00
04/09/2020	R214 On 06-May-21	12.25	Call	Bond Future	6470	7	6470	7	0.00
04/09/2020	R214 On 06-May-21	12.26	Put	Bond Future	2859	3	2859	3	0.00
04/09/2020	R214 On 06-May-21	12.25	Put	Bond Future	2875	3	2875	3	0.00
04/09/2020	R214 On 06-May-21	12.27	Put	Bond Future	2843	3	2843	3	0.00
04/09/2020	R214 On 05-August-21			Bond Future	11.74	63.6767	11.7426	63.6767	0.00
04/09/2020	R214 On 05-August-21	12.01	Call	Bond Future	5561	6	5561	6	0.00
04/09/2020	R214 On 05-August-21	12.03	Call	Bond Future	5617	6	5617	6	0.00
04/09/2020	R214 On 05-August-21	12.02	Call	Bond Future	5589	6	5589	6	0.00
04/09/2020	R214 On 05-August-21	12.02	Put	Bond Future	4202	4	4202	4	0.00
04/09/2020	R214 On 05-August-21	12.03	Put	Bond Future	4181	4	4181	4	0.00
04/09/2020	R214 On 05-August-21	12.01	Put	Bond Future	4223	4	4223	4	0.00
04/09/2020	R248 On 05-November-20			Bond Future	11.49	79.6923	11.4924	79.6923	111,502.00
04/09/2020	R248 On 05-November-20	10.04	Call	Bond Future	227	0	227	0	0.00
04/09/2020	R248 On 05-November-20	11.00	Call	Bond Future	1542	2	1542	2	950.00
04/09/2020	R248 On 05-November-20	10.00	Call	Bond Future	206	0	206	0	950.00
04/09/2020	R248 On 05-November-20	10.03	Call	Bond Future	222	0	222	0	0.00
04/09/2020	R248 On 05-November-20	10.02	Call	Bond Future	217	0	217	0	0.00
04/09/2020	R248 On 05-November-20	10.03	Put	Bond Future	11079	10	11079	10	0.00
04/09/2020	R248 On 05-November-20	10.02	Put	Bond Future	11157	10	11157	10	0.00
04/09/2020	R248 On 05-November-20	10.00	Put	Bond Future	11314	11	11314	11	0.00
04/09/2020	R248 On 05-November-20	10.04	Put	Bond Future	11001	10	11001	10	0.00
04/09/2020	R248 On 05-November-20	11.00	Put	Bond Future	4921	4	4921	4	0.00
04/09/2020	R248 On 04-February-21			Bond Future	11.71	80.5092	11.7143	80.5092	0.00
04/09/2020	R248 On 04-February-21	11.50	Call	Bond Future	3713	4	3713	4	2,590.00
04/09/2020	R248 On 04-February-21	10.75	Call	Bond Future	1772	2	1772	2	2,590.00
04/09/2020	R248 On 04-February-21	10.46	Call	Bond Future	1291	1	1291	1	0.00
04/09/2020	R248 On 04-February-21	10.47	Call	Bond Future	1306	1	1306	1	0.00
04/09/2020	R248 On 04-February-21	10.48	Call	Bond Future	1321	2	1321	2	0.00
04/09/2020	R248 On 04-February-21	10.48	Put	Bond Future	9998	9	9998	9	0.00
04/09/2020	R248 On 04-February-21	10.46	Put	Bond Future	10123	10	10123	10	0.00
04/09/2020	R248 On 04-February-21	10.47	Put	Bond Future	10060	10	10060	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
04/09/2020	R248 On 04-February-21	10.75	Put	Bond Future	8405	8	8405	8	0.00
04/09/2020	R248 On 04-February-21	11.50	Put	Bond Future	5103	5	5103	5	0.00
04/09/2020	R248 On 06-May-21			Bond Future	11.93	76.9534	11.9335	76.9534	0.00
04/09/2020	R248 On 06-May-21	12.34	Call	Bond Future	6553	7	6553	7	0.00
04/09/2020	R248 On 06-May-21	12.36	Call	Bond Future	6622	7	6622	7	0.00
04/09/2020	R248 On 06-May-21	12.35	Call	Bond Future	6587	7	6587	7	0.00
04/09/2020	R248 On 06-May-21	12.35	Put	Bond Future	4094	4	4094	4	0.00
04/09/2020	R248 On 06-May-21	12.36	Put	Bond Future	4071	4	4071	4	0.00
04/09/2020	R248 On 06-May-21	12.34	Put	Bond Future	4117	4	4117	4	0.00
04/09/2020	R248 On 05-August-21			Bond Future	12.17	77.7872	12.1667	77.7872	0.00
04/09/2020	R248 On 05-August-21	12.51	Call	Bond Future	6658	7	6658	7	0.00
04/09/2020	R248 On 05-August-21	12.52	Call	Bond Future	6691	7	6691	7	0.00
04/09/2020	R248 On 05-August-21	12.50	Call	Bond Future	6624	7	6624	7	0.00
04/09/2020	R248 On 05-August-21	12.52	Put	Bond Future	4639	4	4639	4	0.00
04/09/2020	R248 On 05-August-21	12.50	Put	Bond Future	4686	4	4686	4	0.00
04/09/2020	R248 On 05-August-21	12.51	Put	Bond Future	4662	4	4662	4	0.00