



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	2025 On 05-November-20			Bond Future	144.83	144.8276	144.8276	144.8276	0.00
06/11/2020	2025 On 04-February-21			Bond Future	145.29	144.8803	145.2933	144.8803	3,376.00
06/11/2020	2025 On 06-May-21			Bond Future	146.87	146.4491	146.8660	146.4491	0.00
06/11/2020	2025 On 05-August-21			Bond Future	146.96	146.5372	146.9584	146.5372	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
06/11/2020	2025 On 04-November-21			Bond Future	148.46	148.0360	148.4618	148.0360	0.00
06/11/2020	2029 On 05-November-20			Bond Future	100.04	100.0403	100.0403	100.0403	0.00
06/11/2020	2029 On 04-February-21			Bond Future	101.69	101.0746	101.6934	101.0746	2,232.00
06/11/2020	2029 On 06-May-21			Bond Future	101.66	101.0314	101.6565	101.0314	0.00
06/11/2020	2029 On 05-August-21			Bond Future	102.78	102.1464	102.7783	102.1464	0.00
06/11/2020	2029 On 04-November-21			Bond Future	102.68	102.0433	102.6816	102.0433	0.00
06/11/2020	2030 On 05-November-20			Bond Future	9.06	95.6630	9.0600	95.6630	0.00
06/11/2020	2030 On 04-February-21			Bond Future	9.13	93.1560	9.1287	93.1560	107,784.00
06/11/2020	2030 On 04-February-21	9.17	Call	Bond Future	2724	3	2724	3	0.00
06/11/2020	2030 On 04-February-21	8.37	Call	Bond Future	907	1	907	1	1,000.00
06/11/2020	2030 On 04-February-21	8.20	Call	Bond Future	680	1	680	1	1,600.00
06/11/2020	2030 On 04-February-21	9.12	Call	Bond Future	2576	2	2576	2	1,000.00
06/11/2020	2030 On 04-February-21	8.36	Call	Bond Future	892	1	892	1	800.00
06/11/2020	2030 On 04-February-21	9.16	Call	Bond Future	2694	3	2694	3	0.00
06/11/2020	2030 On 04-February-21	9.15	Call	Bond Future	2664	2	2664	2	0.00
06/11/2020	2030 On 04-February-21	9.20	Call	Bond Future	2815	3	2815	3	1,600.00
06/11/2020	2030 On 04-February-21	9.30	Call	Bond Future	3130	3	3130	3	0.00
06/11/2020	2030 On 04-February-21	9.35	Call	Bond Future	3294	3	3294	3	0.00
06/11/2020	2030 On 04-February-21	8.86	Call	Bond Future	1878	2	1878	2	800.00
06/11/2020	2030 On 04-February-21	10.20	Call	Bond Future	6656	6	6656	6	0.00
06/11/2020	2030 On 04-February-21	10.20	Put	Bond Future	734	1	734	1	1,800.00
06/11/2020	2030 On 04-February-21	9.35	Put	Bond Future	2029	2	2029	2	2,000.00
06/11/2020	2030 On 04-February-21	8.86	Put	Bond Future	3445	4	3445	4	0.00
06/11/2020	2030 On 04-February-21	9.30	Put	Bond Future	2149	2	2149	2	2,000.00
06/11/2020	2030 On 04-February-21	9.12	Put	Bond Future	2627	3	2627	3	0.00
06/11/2020	2030 On 04-February-21	8.36	Put	Bond Future	5466	6	5466	6	0.00
06/11/2020	2030 On 04-February-21	9.16	Put	Bond Future	2514	3	2514	3	0.00
06/11/2020	2030 On 04-February-21	9.15	Put	Bond Future	2542	3	2542	3	0.00
06/11/2020	2030 On 04-February-21	8.20	Put	Bond Future	6242	6	6242	6	0.00
06/11/2020	2030 On 04-February-21	9.20	Put	Bond Future	2405	2	2405	2	0.00
06/11/2020	2030 On 04-February-21	8.37	Put	Bond Future	5420	6	5420	6	0.00
06/11/2020	2030 On 04-February-21	9.17	Put	Bond Future	2487	3	2487	3	0.00
06/11/2020	2030 On 06-May-21			Bond Future	9.33	94.1431	9.3296	94.1431	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
06/11/2020	2030 On 06-May-21	8.77	Call	Bond Future	2046	2	2046	2	300.00
06/11/2020	2030 On 06-May-21	10.74	Call	Bond Future	8448	8	8448	8	0.00
06/11/2020	2030 On 06-May-21	9.27	Call	Bond Future	3275	3	3275	3	300.00
06/11/2020	2030 On 06-May-21	9.15	Call	Bond Future	2950	3	2950	3	0.00
06/11/2020	2030 On 06-May-21	11.69	Call	Bond Future	12358	12	12358	12	0.00
06/11/2020	2030 On 06-May-21	10.95	Call	Bond Future	9285	9	9285	9	0.00
06/11/2020	2030 On 06-May-21	7.97	Call	Bond Future	798	1	798	1	700.00
06/11/2020	2030 On 06-May-21	10.04	Call	Bond Future	5802	5	5802	5	0.00
06/11/2020	2030 On 06-May-21	9.92	Call	Bond Future	5363	5	5363	5	0.00
06/11/2020	2030 On 06-May-21	11.70	Call	Bond Future	12401	12	12401	12	0.00
06/11/2020	2030 On 06-May-21	9.22	Call	Bond Future	3137	3	3137	3	0.00
06/11/2020	2030 On 06-May-21	11.71	Call	Bond Future	12443	12	12443	12	0.00
06/11/2020	2030 On 06-May-21	11.71	Put	Bond Future	314	0	314	0	0.00
06/11/2020	2030 On 06-May-21	9.22	Put	Bond Future	3752	4	3752	4	700.00
06/11/2020	2030 On 06-May-21	7.97	Put	Bond Future	8807	9	8807	9	0.00
06/11/2020	2030 On 06-May-21	9.92	Put	Bond Future	2143	2	2143	2	700.00
06/11/2020	2030 On 06-May-21	11.69	Put	Bond Future	322	0	322	0	0.00
06/11/2020	2030 On 06-May-21	9.15	Put	Bond Future	3960	4	3960	4	0.00
06/11/2020	2030 On 06-May-21	9.27	Put	Bond Future	3608	4	3608	4	0.00
06/11/2020	2030 On 06-May-21	11.70	Put	Bond Future	318	0	318	0	0.00
06/11/2020	2030 On 06-May-21	10.04	Put	Bond Future	1946	2	1946	2	0.00
06/11/2020	2030 On 06-May-21	10.95	Put	Bond Future	789	1	789	1	300.00
06/11/2020	2030 On 06-May-21	10.74	Put	Bond Future	994	1	994	1	0.00
06/11/2020	2030 On 06-May-21	8.77	Put	Bond Future	5239	5	5239	5	0.00
06/11/2020	2030 On 05-August-21			Bond Future	9.55	91.1546	9.5475	91.1546	0.00
06/11/2020	2030 On 05-August-21	12.10	Call	Bond Future	12892	13	12892	13	0.00
06/11/2020	2030 On 05-August-21	10.41	Call	Bond Future	6518	6	6518	6	0.00
06/11/2020	2030 On 05-August-21	9.45	Call	Bond Future	3427	3	3427	3	600.00
06/11/2020	2030 On 05-August-21	10.42	Call	Bond Future	6554	6	6554	6	0.00
06/11/2020	2030 On 05-August-21	10.43	Call	Bond Future	6591	6	6591	6	0.00
06/11/2020	2030 On 05-August-21	8.95	Call	Bond Future	2218	2	2218	2	600.00
06/11/2020	2030 On 05-August-21	9.45	Put	Bond Future	3954	4	3954	4	0.00
06/11/2020	2030 On 05-August-21	10.43	Put	Bond Future	1992	2	1992	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
06/11/2020	2030 On 05-August-21	8.95	Put	Bond Future	5512	6	5512	6	0.00
06/11/2020	2030 On 05-August-21	10.41	Put	Bond Future	2019	2	2019	2	0.00
06/11/2020	2030 On 05-August-21	12.10	Put	Bond Future	385	0	385	0	600.00
06/11/2020	2030 On 05-August-21	10.42	Put	Bond Future	2005	2	2005	2	0.00
06/11/2020	2030 On 04-November-21			Bond Future	9.78	92.0646	9.7752	92.0646	0.00
06/11/2020	2030 On 04-November-21	10.59	Call	Bond Future	6658	4	6658	4	0.00
06/11/2020	2030 On 04-November-21	10.61	Call	Bond Future	6727	4	6727	4	0.00
06/11/2020	2030 On 04-November-21	10.60	Call	Bond Future	6692	4	6692	4	0.00
06/11/2020	2030 On 04-November-21	10.59	Put	Bond Future	2542	0	2542	0	0.00
06/11/2020	2030 On 04-November-21	10.61	Put	Bond Future	2513	0	2513	0	0.00
06/11/2020	2030 On 04-November-21	10.60	Put	Bond Future	2527	0	2527	0	0.00
06/11/2020	2032 On 05-November-20			Bond Future	10.20	87.9518	10.2000	87.9518	0.00
06/11/2020	2032 On 04-February-21			Bond Future	10.24	89.7276	10.2399	89.7276	120,128.00
06/11/2020	2032 On 04-February-21	9.61	Call	Bond Future	1401	1	1401	1	0.00
06/11/2020	2032 On 04-February-21	8.79	Call	Bond Future	375	0	375	0	800.00
06/11/2020	2032 On 04-February-21	9.63	Call	Bond Future	1441	1	1441	1	0.00
06/11/2020	2032 On 04-February-21	9.29	Call	Bond Future	860	1	860	1	800.00
06/11/2020	2032 On 04-February-21	10.82	Call	Bond Future	5030	5	5030	5	0.00
06/11/2020	2032 On 04-February-21	9.62	Call	Bond Future	1421	1	1421	1	0.00
06/11/2020	2032 On 04-February-21	9.62	Put	Bond Future	5225	5	5225	5	0.00
06/11/2020	2032 On 04-February-21	9.63	Put	Bond Future	5182	5	5182	5	0.00
06/11/2020	2032 On 04-February-21	9.29	Put	Bond Future	6782	7	6782	7	0.00
06/11/2020	2032 On 04-February-21	10.82	Put	Bond Future	1665	2	1665	2	800.00
06/11/2020	2032 On 04-February-21	9.61	Put	Bond Future	5268	5	5268	5	0.00
06/11/2020	2032 On 04-February-21	8.79	Put	Bond Future	9635	10	9635	10	0.00
06/11/2020	2032 On 06-May-21			Bond Future	10.46	86.5331	10.4608	86.5331	0.00
06/11/2020	2032 On 06-May-21	10.33	Call	Bond Future	3560	3	3560	3	736.00
06/11/2020	2032 On 06-May-21	12.11	Call	Bond Future	9904	10	9904	10	0.00
06/11/2020	2032 On 06-May-21	12.57	Call	Bond Future	11751	12	11751	12	0.00
06/11/2020	2032 On 06-May-21	12.12	Call	Bond Future	9943	10	9943	10	0.00
06/11/2020	2032 On 06-May-21	12.10	Call	Bond Future	9865	10	9865	10	0.00
06/11/2020	2032 On 06-May-21	12.10	Put	Bond Future	1069	1	1069	1	0.00
06/11/2020	2032 On 06-May-21	12.12	Put	Bond Future	1048	1	1048	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
06/11/2020	2032 On 06-May-21	12.11	Put	Bond Future	1058	1	1058	1	0.00
06/11/2020	2032 On 06-May-21	12.57	Put	Bond Future	664	1	664	1	736.00
06/11/2020	2032 On 06-May-21	10.33	Put	Bond Future	4320	4	4320	4	0.00
06/11/2020	2032 On 05-August-21			Bond Future	10.69	87.4678	10.6933	87.4678	0.00
06/11/2020	2032 On 05-August-21	11.36	Call	Bond Future	6350	6	6350	6	0.00
06/11/2020	2032 On 05-August-21	11.35	Call	Bond Future	6314	6	6314	6	0.00
06/11/2020	2032 On 05-August-21	11.37	Call	Bond Future	6386	6	6386	6	0.00
06/11/2020	2032 On 05-August-21	11.35	Put	Bond Future	2746	3	2746	3	0.00
06/11/2020	2032 On 05-August-21	11.36	Put	Bond Future	2728	3	2728	3	0.00
06/11/2020	2032 On 05-August-21	11.37	Put	Bond Future	2712	3	2712	3	0.00
06/11/2020	2032 On 04-November-21			Bond Future	10.94	84.1980	10.9446	84.1980	0.00
06/11/2020	2032 On 04-November-21	11.69	Call	Bond Future	7031	4	7031	4	0.00
06/11/2020	2032 On 04-November-21	11.71	Call	Bond Future	7099	4	7099	4	0.00
06/11/2020	2032 On 04-November-21	11.70	Call	Bond Future	7065	4	7065	4	0.00
06/11/2020	2032 On 04-November-21	11.71	Put	Bond Future	3092	0	3092	0	0.00
06/11/2020	2032 On 04-November-21	11.70	Put	Bond Future	3108	0	3108	0	0.00
06/11/2020	2032 On 04-November-21	11.69	Put	Bond Future	3124	0	3124	0	0.00
06/11/2020	2033 On 05-November-20			Bond Future	94.20	94.1995	94.1995	94.1995	0.00
06/11/2020	2033 On 04-February-21			Bond Future	95.74	95.2372	95.7446	95.2372	7,616.00
06/11/2020	2033 On 06-May-21			Bond Future	95.57	95.0546	95.5672	95.0546	0.00
06/11/2020	2033 On 05-August-21			Bond Future	96.62	96.1036	96.6218	96.1036	0.00
06/11/2020	2033 On 04-November-21			Bond Future	96.39	95.8646	96.3882	95.8646	0.00
06/11/2020	2037 On 05-November-20			Bond Future	11.25	82.0233	11.2500	82.0233	0.00
06/11/2020	2037 On 04-February-21			Bond Future	11.23	79.1018	11.2296	79.1018	129,663.00
06/11/2020	2037 On 04-February-21	9.65	Call	Bond Future	414	0	414	0	72.00
06/11/2020	2037 On 04-February-21	11.97	Call	Bond Future	6056	5	6056	5	300.00
06/11/2020	2037 On 04-February-21	10.27	Call	Bond Future	1067	1	1067	1	0.00
06/11/2020	2037 On 04-February-21	13.73	Call	Bond Future	13665	13	13665	13	0.00
06/11/2020	2037 On 04-February-21	10.85	Call	Bond Future	2242	2	2242	2	0.00
06/11/2020	2037 On 04-February-21	10.35	Call	Bond Future	1188	1	1188	1	0.00
06/11/2020	2037 On 04-February-21	10.29	Call	Bond Future	1096	1	1096	1	0.00
06/11/2020	2037 On 04-February-21	10.48	Call	Bond Future	1404	1	1404	1	240.00
06/11/2020	2037 On 04-February-21	10.28	Call	Bond Future	1081	1	1081	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
06/11/2020	2037 On 04-February-21	11.90	Call	Bond Future	5771	5	5771	5	0.00
06/11/2020	2037 On 04-February-21	13.73	Put	Bond Future	202	0	202	0	300.00
06/11/2020	2037 On 04-February-21	10.85	Put	Bond Future	4652	5	4652	5	72.00
06/11/2020	2037 On 04-February-21	10.35	Put	Bond Future	6943	8	6943	8	72.00
06/11/2020	2037 On 04-February-21	10.27	Put	Bond Future	7376	8	7376	8	0.00
06/11/2020	2037 On 04-February-21	10.29	Put	Bond Future	7267	8	7267	8	0.00
06/11/2020	2037 On 04-February-21	11.90	Put	Bond Future	1771	2	1771	2	240.00
06/11/2020	2037 On 04-February-21	10.48	Put	Bond Future	6271	7	6271	7	0.00
06/11/2020	2037 On 04-February-21	10.28	Put	Bond Future	7321	8	7321	8	0.00
06/11/2020	2037 On 04-February-21	9.65	Put	Bond Future	11206	12	11206	12	0.00
06/11/2020	2037 On 04-February-21	11.97	Put	Bond Future	1656	2	1656	2	0.00
06/11/2020	2037 On 06-May-21			Bond Future	11.46	79.9402	11.4562	79.9402	0.00
06/11/2020	2037 On 06-May-21	12.42	Call	Bond Future	7811	7	7811	7	0.00
06/11/2020	2037 On 06-May-21	12.44	Call	Bond Future	7889	7	7889	7	0.00
06/11/2020	2037 On 06-May-21	12.43	Call	Bond Future	7850	7	7850	7	0.00
06/11/2020	2037 On 06-May-21	12.44	Put	Bond Future	2291	2	2291	2	0.00
06/11/2020	2037 On 06-May-21	12.43	Put	Bond Future	2306	2	2306	2	0.00
06/11/2020	2037 On 06-May-21	12.42	Put	Bond Future	2321	2	2321	2	0.00
06/11/2020	2037 On 05-August-21			Bond Future	11.70	76.5481	11.6995	76.5481	0.00
06/11/2020	2037 On 05-August-21	12.26	Call	Bond Future	6502	6	6502	6	0.00
06/11/2020	2037 On 05-August-21	12.27	Call	Bond Future	6537	6	6537	6	0.00
06/11/2020	2037 On 05-August-21	12.28	Call	Bond Future	6573	6	6573	6	0.00
06/11/2020	2037 On 05-August-21	12.26	Put	Bond Future	3337	4	3337	4	0.00
06/11/2020	2037 On 05-August-21	12.28	Put	Bond Future	3298	4	3298	4	0.00
06/11/2020	2037 On 05-August-21	12.27	Put	Bond Future	3318	4	3318	4	0.00
06/11/2020	2037 On 04-November-21			Bond Future	11.95	77.3120	11.9463	77.3120	0.00
06/11/2020	2037 On 04-November-21	12.82	Call	Bond Future	8055	4	8055	4	0.00
06/11/2020	2037 On 04-November-21	12.83	Call	Bond Future	8090	4	8090	4	0.00
06/11/2020	2037 On 04-November-21	12.81	Call	Bond Future	8020	4	8020	4	0.00
06/11/2020	2037 On 04-November-21	12.81	Put	Bond Future	3370	0	3370	0	0.00
06/11/2020	2037 On 04-November-21	12.83	Put	Bond Future	3338	0	3338	0	0.00
06/11/2020	2037 On 04-November-21	12.82	Put	Bond Future	3354	0	3354	0	0.00
06/11/2020	2038 On 05-November-20			Bond Future	105.20	105.2041	105.2041	105.2041	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
06/11/2020	2038 On 04-February-21			Bond Future	105.70	104.9796	105.6960	104.9796	9,468.00
06/11/2020	2038 On 06-May-21			Bond Future	106.84	106.1165	106.8402	106.1165	0.00
06/11/2020	2038 On 05-August-21			Bond Future	106.30	105.5685	106.3002	105.5685	0.00
06/11/2020	2038 On 04-November-21			Bond Future	107.39	106.6481	107.3873	106.6481	0.00
06/11/2020	2040 On 05-November-20			Bond Future	11.43	83.7134	11.4300	83.7134	0.00
06/11/2020	2040 On 04-February-21			Bond Future	11.37	80.7529	11.3664	80.7529	81,616.00
06/11/2020	2040 On 04-February-21	10.41	Call	Bond Future	1065	1	1065	1	0.00
06/11/2020	2040 On 04-February-21	10.07	Call	Bond Future	636	0	636	0	800.00
06/11/2020	2040 On 04-February-21	11.74	Call	Bond Future	4880	4	4880	4	0.00
06/11/2020	2040 On 04-February-21	9.49	Call	Bond Future	223	0	223	0	500.00
06/11/2020	2040 On 04-February-21	10.40	Call	Bond Future	1050	1	1050	1	0.00
06/11/2020	2040 On 04-February-21	10.24	Call	Bond Future	830	1	830	1	500.00
06/11/2020	2040 On 04-February-21	11.57	Call	Bond Future	4240	3	4240	3	0.00
06/11/2020	2040 On 04-February-21	10.42	Call	Bond Future	1080	1	1080	1	0.00
06/11/2020	2040 On 04-February-21	9.57	Call	Bond Future	262	0	262	0	800.00
06/11/2020	2040 On 04-February-21	9.49	Put	Bond Future	14214	15	14214	15	0.00
06/11/2020	2040 On 04-February-21	11.57	Put	Bond Future	2919	3	2919	3	500.00
06/11/2020	2040 On 04-February-21	10.40	Put	Bond Future	7818	9	7818	9	0.00
06/11/2020	2040 On 04-February-21	10.24	Put	Bond Future	8805	10	8805	10	0.00
06/11/2020	2040 On 04-February-21	9.57	Put	Bond Future	13581	15	13581	15	0.00
06/11/2020	2040 On 04-February-21	10.07	Put	Bond Future	9921	11	9921	11	0.00
06/11/2020	2040 On 04-February-21	10.42	Put	Bond Future	7700	9	7700	9	0.00
06/11/2020	2040 On 04-February-21	11.74	Put	Bond Future	2483	3	2483	3	800.00
06/11/2020	2040 On 04-February-21	10.41	Put	Bond Future	7759	9	7759	9	0.00
06/11/2020	2040 On 06-May-21			Bond Future	11.59	81.6089	11.5894	81.6089	0.00
06/11/2020	2040 On 06-May-21	13.38	Call	Bond Future	11545	10	11545	10	0.00
06/11/2020	2040 On 06-May-21	12.43	Call	Bond Future	7792	7	7792	7	0.00
06/11/2020	2040 On 06-May-21	12.42	Call	Bond Future	7752	7	7752	7	0.00
06/11/2020	2040 On 06-May-21	10.83	Call	Bond Future	2538	2	2538	2	300.00
06/11/2020	2040 On 06-May-21	11.58	Call	Bond Future	4693	4	4693	4	300.00
06/11/2020	2040 On 06-May-21	12.44	Call	Bond Future	7832	7	7832	7	0.00
06/11/2020	2040 On 06-May-21	12.42	Put	Bond Future	2731	3	2731	3	0.00
06/11/2020	2040 On 06-May-21	12.43	Put	Bond Future	2713	3	2713	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2020	2040 On 06-May-21	13.38	Put	Bond Future	1334	1	1334	1	300.00
06/11/2020	2040 On 06-May-21	10.83	Put	Bond Future	7620	8	7620	8	0.00
06/11/2020	2040 On 06-May-21	11.58	Put	Bond Future	4753	5	4753	5	0.00
06/11/2020	2040 On 06-May-21	12.44	Put	Bond Future	2696	3	2696	3	0.00
06/11/2020	2040 On 05-August-21			Bond Future	11.83	77.9844	11.8287	77.9844	0.00
06/11/2020	2040 On 05-August-21	11.55	Call	Bond Future	4112	3	4112	3	900.00
06/11/2020	2040 On 05-August-21	14.80	Call	Bond Future	15958	15	15958	15	0.00
06/11/2020	2040 On 05-August-21	12.47	Call	Bond Future	7177	6	7177	6	0.00
06/11/2020	2040 On 05-August-21	12.49	Call	Bond Future	7252	6	7252	6	0.00
06/11/2020	2040 On 05-August-21	11.05	Call	Bond Future	2746	2	2746	2	900.00
06/11/2020	2040 On 05-August-21	12.48	Call	Bond Future	7215	6	7215	6	0.00
06/11/2020	2040 On 05-August-21	12.49	Put	Bond Future	3341	4	3341	4	0.00
06/11/2020	2040 On 05-August-21	12.48	Put	Bond Future	3361	4	3361	4	0.00
06/11/2020	2040 On 05-August-21	11.05	Put	Bond Future	7790	8	7790	8	0.00
06/11/2020	2040 On 05-August-21	14.80	Put	Bond Future	622	1	622	1	900.00
06/11/2020	2040 On 05-August-21	12.47	Put	Bond Future	3380	4	3380	4	0.00
06/11/2020	2040 On 05-August-21	11.55	Put	Bond Future	5860	6	5860	6	0.00
06/11/2020	2040 On 04-November-21			Bond Future	12.07	78.7626	12.0709	78.7626	0.00
06/11/2020	2040 On 04-November-21	12.91	Call	Bond Future	8369	4	8369	4	0.00
06/11/2020	2040 On 04-November-21	12.90	Call	Bond Future	8332	3	8332	3	0.00
06/11/2020	2040 On 04-November-21	12.89	Call	Bond Future	8296	3	8296	3	0.00
06/11/2020	2040 On 04-November-21	12.90	Put	Bond Future	3630	0	3630	0	0.00
06/11/2020	2040 On 04-November-21	12.89	Put	Bond Future	3648	0	3648	0	0.00
06/11/2020	2040 On 04-November-21	12.91	Put	Bond Future	3613	0	3613	0	0.00
06/11/2020	2044 On 05-November-20			Bond Future	11.55	79.9717	11.5450	79.9717	0.00
06/11/2020	2044 On 04-February-21			Bond Future	11.48	77.0274	11.4813	77.0274	38,020.00
06/11/2020	2044 On 04-February-21	10.35	Call	Bond Future	846	1	846	1	0.00
06/11/2020	2044 On 04-February-21	10.37	Call	Bond Future	872	1	872	1	0.00
06/11/2020	2044 On 04-February-21	10.04	Call	Bond Future	515	0	515	0	0.00
06/11/2020	2044 On 04-February-21	10.84	Call	Bond Future	1676	1	1676	1	0.00
06/11/2020	2044 On 04-February-21	10.36	Call	Bond Future	859	1	859	1	0.00
06/11/2020	2044 On 04-February-21	9.66	Call	Bond Future	257	0	257	0	265.00
06/11/2020	2044 On 04-February-21	10.29	Call	Bond Future	772	1	772	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
06/11/2020	2044 On 04-February-21	10.29	Put	Bond Future	9258	10	9258	10	265.00
06/11/2020	2044 On 04-February-21	9.66	Put	Bond Future	13875	15	13875	15	0.00
06/11/2020	2044 On 04-February-21	10.84	Put	Bond Future	6060	7	6060	7	265.00
06/11/2020	2044 On 04-February-21	10.36	Put	Bond Future	8804	10	8804	10	0.00
06/11/2020	2044 On 04-February-21	10.35	Put	Bond Future	8868	10	8868	10	0.00
06/11/2020	2044 On 04-February-21	10.04	Put	Bond Future	10979	12	10979	12	0.00
06/11/2020	2044 On 04-February-21	10.37	Put	Bond Future	8740	10	8740	10	0.00
06/11/2020	2044 On 06-May-21			Bond Future	11.70	77.8440	11.6990	77.8440	0.00
06/11/2020	2044 On 06-May-21	12.45	Call	Bond Future	7352	6	7352	6	0.00
06/11/2020	2044 On 06-May-21	12.44	Call	Bond Future	7314	6	7314	6	0.00
06/11/2020	2044 On 06-May-21	12.50	Call	Bond Future	7544	6	7544	6	0.00
06/11/2020	2044 On 06-May-21	12.43	Call	Bond Future	7275	6	7275	6	0.00
06/11/2020	2044 On 06-May-21	11.35	Call	Bond Future	3621	3	3621	3	3,100.00
06/11/2020	2044 On 06-May-21	11.90	Call	Bond Future	5363	4	5363	4	0.00
06/11/2020	2044 On 06-May-21	11.90	Put	Bond Future	4111	4	4111	4	3,100.00
06/11/2020	2044 On 06-May-21	11.35	Put	Bond Future	5883	6	5883	6	0.00
06/11/2020	2044 On 06-May-21	12.44	Put	Bond Future	2865	3	2865	3	0.00
06/11/2020	2044 On 06-May-21	12.50	Put	Bond Future	2754	3	2754	3	3,100.00
06/11/2020	2044 On 06-May-21	12.43	Put	Bond Future	2883	3	2883	3	0.00
06/11/2020	2044 On 06-May-21	12.45	Put	Bond Future	2846	3	2846	3	0.00
06/11/2020	2044 On 05-August-21			Bond Future	11.93	74.3040	11.9326	74.3040	0.00
06/11/2020	2044 On 05-August-21	12.60	Call	Bond Future	7195	6	7195	6	0.00
06/11/2020	2044 On 05-August-21	12.61	Call	Bond Future	7232	6	7232	6	0.00
06/11/2020	2044 On 05-August-21	12.59	Call	Bond Future	7159	6	7159	6	0.00
06/11/2020	2044 On 05-August-21	12.59	Put	Bond Future	3320	4	3320	4	0.00
06/11/2020	2044 On 05-August-21	12.60	Put	Bond Future	3300	4	3300	4	0.00
06/11/2020	2044 On 05-August-21	12.61	Put	Bond Future	3281	4	3281	4	0.00
06/11/2020	2044 On 04-November-21			Bond Future	12.17	75.0454	12.1687	75.0454	0.00
06/11/2020	2044 On 04-November-21	12.89	Call	Bond Future	7950	3	7950	3	0.00
06/11/2020	2044 On 04-November-21	12.91	Call	Bond Future	8021	3	8021	3	0.00
06/11/2020	2044 On 04-November-21	12.90	Call	Bond Future	7986	3	7986	3	0.00
06/11/2020	2044 On 04-November-21	12.90	Put	Bond Future	3872	0	3872	0	0.00
06/11/2020	2044 On 04-November-21	12.91	Put	Bond Future	3854	0	3854	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
06/11/2020	2044 On 04-November-21	12.89	Put	Bond Future	3891	0	3891	0	0.00
06/11/2020	2046 On 05-November-20			Bond Future	92.34	92.3387	92.3387	92.3387	0.00
06/11/2020	2046 On 04-February-21			Bond Future	94.52	93.2582	94.5159	93.2582	14,771.00
06/11/2020	2046 On 06-May-21			Bond Future	93.75	92.4807	93.7515	92.4807	0.00
06/11/2020	2046 On 05-August-21			Bond Future	94.79	93.5015	94.7862	93.5015	0.00
06/11/2020	2046 On 04-November-21			Bond Future	93.95	92.6536	93.9518	92.6536	0.00
06/11/2020	2050 On 05-November-20			Bond Future	94.38	94.3800	94.3800	94.3800	0.00
06/11/2020	2050 On 04-February-21			Bond Future	94.64	93.4327	94.6437	93.4327	12,407.00
06/11/2020	2050 On 06-May-21			Bond Future	95.67	94.4445	95.6682	94.4445	0.00
06/11/2020	2050 On 05-August-21			Bond Future	94.80	93.5620	94.7991	93.5620	0.00
06/11/2020	2050 On 04-November-21			Bond Future	95.77	94.5187	95.7686	94.5187	0.00
06/11/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	AL37 On 04-February-21			Index Future	780.33	782.8820	780.3300	782.8820	0.00
06/11/2020	AL37 On 06-May-21			Index Future	788.58	791.1660	788.5830	791.1660	0.00
06/11/2020	AL37 On 05-August-21			Index Future	797.01	799.6160	797.0050	799.6160	0.00
06/11/2020	AL37 On 04-November-21			Index Future	805.07	789.4300	805.0660	789.4300	0.00
06/11/2020	AL7T On 04-February-21			Index Future	849.17	847.3900	849.1690	847.3900	0.00
06/11/2020	AL7T On 06-May-21			Index Future	858.15	856.3560	858.1500	856.3560	0.00
06/11/2020	AL7T On 05-August-21			Index Future	867.31	865.5020	867.3140	865.5020	0.00
06/11/2020	AL7T On 04-November-21			Index Future	876.09	839.5500	876.0870	839.5500	0.00
06/11/2020	ALBI On 04-February-21			Index Future	743.24	738.8540	743.2410	738.8540	227.00
06/11/2020	ALBI On 06-May-21			Index Future	751.10	746.6720	751.1010	746.6720	0.00
06/11/2020	ALBI On 05-August-21			Index Future	759.12	754.6460	759.1220	754.6460	0.00
06/11/2020	ALBI On 04-November-21			Index Future	766.80	737.2600	766.8010	737.2600	0.00
06/11/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C038 On 31-January-38			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
06/11/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2020	ES33 On 05-November-20			Bond Future	11.74	73.3635	11.7400	73.3635	0.00
06/11/2020	ES33 On 04-February-21			Bond Future	11.73	74.7362	11.7289	74.7362	350.00
06/11/2020	ES33 On 06-May-21			Bond Future	11.99	71.7530	11.9909	71.7530	0.00
06/11/2020	ES33 On 05-August-21			Bond Future	12.27	72.5280	12.2674	72.5280	0.00
06/11/2020	ES33 On 04-November-21			Bond Future	12.56	69.4792	12.5640	69.4792	0.00
06/11/2020	ES42 On 05-November-20			Bond Future	12.36	71.5161	12.3600	71.5161	0.00
06/11/2020	ES42 On 04-February-21			Bond Future	12.34	72.7532	12.3380	72.7532	4,789.00
06/11/2020	ES42 On 06-May-21			Bond Future	12.60	69.2653	12.5992	69.2653	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
06/11/2020	ES42 On 05-August-21			Bond Future	12.87	70.0139	12.8676	70.0139	0.00
06/11/2020	ES42 On 04-November-21			Bond Future	13.16	66.4560	13.1574	66.4560	0.00
06/11/2020	GOVI On 04-February-21			GOVI	733.94	729.8750	733.9440	729.8750	1,006.00
06/11/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 04-February-21	750.94	Put	GOVI	169960	21	169960	21	0.00
06/11/2020	GOVI On 04-February-21	750.95	Put	GOVI	170060	21	170060	21	0.00
06/11/2020	GOVI On 04-February-21	750.96	Put	GOVI	170160	21	170160	21	0.00
06/11/2020	GOVI On 06-May-21			GOVI	741.71	737.5970	741.7070	737.5970	0.00
06/11/2020	GOVI On 06-May-21	678.67	Call	GOVI	630370	59	630370	59	0.00
06/11/2020	GOVI On 06-May-21	678.69	Call	GOVI	630170	59	630170	59	0.00
06/11/2020	GOVI On 06-May-21	678.68	Call	GOVI	630270	59	630270	59	0.00
06/11/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 05-August-21			GOVI	749.63	745.4750	749.6270	745.4750	0.00
06/11/2020	GOVI On 05-August-21	719.15	Call	GOVI	304770	26	304770	26	0.00
06/11/2020	GOVI On 05-August-21	719.14	Call	GOVI	304870	26	304870	26	0.00
06/11/2020	GOVI On 05-August-21	719.13	Call	GOVI	304970	26	304970	26	0.00
06/11/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 04-November-21			GOVI	757.21	728.4100	757.2090	728.4100	0.00
06/11/2020	GOVI On 04-November-21	728.40	Call	GOVI	288090	0	288090	0	0.00
06/11/2020	GOVI On 04-November-21	728.41	Call	GOVI	287990	0	287990	0	0.00
06/11/2020	GOVI On 04-November-21	728.42	Call	GOVI	287890	0	287890	0	0.00
06/11/2020	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/11/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/11/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2020	IGOV On 04-February-21			Index Future	261.15	259.8260	261.1490	259.8260	989.00
06/11/2020	IGOV On 06-May-21			Index Future	263.98	262.6390	263.9750	262.6390	21.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2020	IGOV On 05-August-21			Index Future	266.86	265.5060	266.8570	265.5060	0.00
06/11/2020	IGOV On 04-November-21			Index Future	269.62	266.8300	269.6180	266.8300	0.00
06/11/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
06/11/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1300	92.1300	92.1300	0.00
06/11/2020	IS05 On 15-June-21			Interest Rate Swap	90.18	90.1800	90.1800	90.1800	0.00
06/11/2020	IS05 On 21-September-21			Interest Rate Swap	89.02	89.0100	89.0200	89.0100	0.00
06/11/2020	IS05 On 21-December-21			Interest Rate Swap	90.15	90.1400	90.1500	90.1400	51.00
06/11/2020	IS05 On 15-March-22			Interest Rate Swap	89.43	89.4200	89.4300	89.4200	0.00
06/11/2020	IS05 On 21-June-22			Interest Rate Swap	89.40	89.3700	89.4000	89.3700	0.00
06/11/2020	IS05 On 20-September-22			Interest Rate Swap	92.38	92.3500	92.3800	92.3500	0.00
06/11/2020	IS05 On 20-December-22			Interest Rate Swap	92.74	92.7100	92.7400	92.7100	0.00
06/11/2020	IS05 On 22-March-23			Interest Rate Swap	85.01	84.9700	85.0100	84.9700	0.00
06/11/2020	IS05 On 20-June-23			Interest Rate Swap	90.48	90.4300	90.4800	90.4300	0.00
06/11/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/11/2020	IS10 On 17-December-25			Interest Rate Swap	77.55	77.4700	77.5500	77.4700	0.00
06/11/2020	IS10 On 16-March-26			Interest Rate Swap	74.05	73.9700	74.0500	73.9700	0.00
06/11/2020	IS10 On 15-June-26			Interest Rate Swap	72.45	72.3800	72.4500	72.3800	0.00
06/11/2020	IS10 On 21-September-26			Interest Rate Swap	74.50	74.4500	74.5000	74.4500	0.00
06/11/2020	IS10 On 21-December-26			Interest Rate Swap	78.57	78.5300	78.5700	78.5300	0.00
06/11/2020	IS10 On 15-March-27			Interest Rate Swap	77.06	77.0500	77.0600	77.0500	0.00
06/11/2020	IS10 On 21-June-27			Interest Rate Swap	79.18	79.2000	79.1800	79.2000	0.00
06/11/2020	IS10 On 20-September-27			Interest Rate Swap	85.08	85.1200	85.0800	85.1200	0.00
06/11/2020	IS10 On 20-December-27			Interest Rate Swap	85.56	85.6200	85.5600	85.6200	0.00
06/11/2020	IS10 On 22-March-28			Interest Rate Swap	78.63	78.6900	78.6300	78.6900	0.00
06/11/2020	IS10 On 20-June-28			Interest Rate Swap	86.67	86.7400	86.6700	86.7400	0.00
06/11/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/11/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/11/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.33	96.6650	3.3250	96.6650	0.00
06/11/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.18	96.8150	3.1750	96.8150	30,010.00
06/11/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.16	96.8300	3.1600	96.8300	0.00
06/11/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.08	96.9100	3.0800	96.9100	0.00
06/11/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.08	96.9050	3.0750	96.9050	0.00
06/11/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.08	96.9200	3.0800	96.9200	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
06/11/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.09	96.9000	3.0900	96.9000	0.00
06/11/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.19	96.8050	3.1850	96.8050	30,000.00
06/11/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.35	96.6600	3.3450	96.6600	0.00
06/11/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.43	96.5800	3.4300	96.5800	0.00
06/11/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.78	96.2100	3.7800	96.2100	0.00
06/11/2020	JBAF On 21-September-22			Jibar Tradeable Future	3.83	96.1650	3.8250	96.1650	0.00
06/11/2020	R023 On 05-November-20			Bond Future	4.19	109.2518	4.1900	109.2518	0.00
06/11/2020	R023 On 04-February-21			Bond Future	4.24	110.3355	4.2422	110.3355	31,134.00
06/11/2020	R023 On 04-February-21	6.32	Call	Bond Future	4115	4	4115	4	0.00
06/11/2020	R023 On 04-February-21	6.34	Call	Bond Future	4154	4	4154	4	0.00
06/11/2020	R023 On 04-February-21	6.33	Call	Bond Future	4135	4	4135	4	0.00
06/11/2020	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
06/11/2020	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
06/11/2020	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
06/11/2020	R023 On 06-May-21			Bond Future	4.24	107.5967	4.2353	107.5967	0.00
06/11/2020	R023 On 06-May-21	7.56	Call	Bond Future	5737	6	5737	6	0.00
06/11/2020	R023 On 06-May-21	7.58	Call	Bond Future	5770	6	5770	6	0.00
06/11/2020	R023 On 06-May-21	7.57	Call	Bond Future	5753	6	5753	6	0.00
06/11/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
06/11/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
06/11/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
06/11/2020	R023 On 05-August-21			Bond Future	4.22	108.7585	4.2169	108.7585	0.00
06/11/2020	R023 On 05-August-21	5.31	Call	Bond Future	1785	2	1785	2	0.00
06/11/2020	R023 On 05-August-21	5.30	Call	Bond Future	1772	2	1772	2	0.00
06/11/2020	R023 On 05-August-21	5.29	Call	Bond Future	1759	2	1759	2	0.00
06/11/2020	R023 On 05-August-21	5.30	Put	Bond Future	119	0	119	0	0.00
06/11/2020	R023 On 05-August-21	5.29	Put	Bond Future	121	0	121	0	0.00
06/11/2020	R023 On 05-August-21	5.31	Put	Bond Future	117	0	117	0	0.00
06/11/2020	R023 On 04-November-21			Bond Future	4.25	105.9397	4.2496	105.9397	0.00
06/11/2020	R023 On 04-November-21	4.90	Call	Bond Future	1102	1	1102	1	0.00
06/11/2020	R023 On 04-November-21	4.91	Call	Bond Future	1112	1	1112	1	0.00
06/11/2020	R023 On 04-November-21	4.92	Call	Bond Future	1121	1	1121	1	0.00
06/11/2020	R023 On 04-November-21	4.92	Put	Bond Future	256	0	256	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
06/11/2020	R023 On 04-November-21	4.90	Put	Bond Future	262	0	262	0	0.00
06/11/2020	R023 On 04-November-21	4.91	Put	Bond Future	259	0	259	0	0.00
06/11/2020	R035 On 05-November-20			Bond Future	11.03	86.3811	11.0300	86.3811	0.00
06/11/2020	R035 On 04-February-21			Bond Future	10.97	88.2137	10.9666	88.2137	99,881.00
06/11/2020	R035 On 04-February-21	10.06	Call	Bond Future	1080	1	1080	1	0.00
06/11/2020	R035 On 04-February-21	10.14	Call	Bond Future	1221	1	1221	1	0.00
06/11/2020	R035 On 04-February-21	10.05	Call	Bond Future	1064	1	1064	1	0.00
06/11/2020	R035 On 04-February-21	10.04	Call	Bond Future	1047	1	1047	1	0.00
06/11/2020	R035 On 04-February-21	11.14	Call	Bond Future	3918	3	3918	3	0.00
06/11/2020	R035 On 04-February-21	10.05	Put	Bond Future	7138	8	7138	8	0.00
06/11/2020	R035 On 04-February-21	10.04	Put	Bond Future	7192	8	7192	8	0.00
06/11/2020	R035 On 04-February-21	10.14	Put	Bond Future	6672	7	6672	7	650.00
06/11/2020	R035 On 04-February-21	11.14	Put	Bond Future	2835	3	2835	3	650.00
06/11/2020	R035 On 04-February-21	10.06	Put	Bond Future	7086	8	7086	8	0.00
06/11/2020	R035 On 06-May-21			Bond Future	11.19	84.6737	11.1916	84.6737	0.00
06/11/2020	R035 On 06-May-21	12.35	Call	Bond Future	8686	8	8686	8	0.00
06/11/2020	R035 On 06-May-21	11.55	Call	Bond Future	5625	5	5625	5	0.00
06/11/2020	R035 On 06-May-21	12.77	Call	Bond Future	10303	9	10303	9	0.00
06/11/2020	R035 On 06-May-21	12.37	Call	Bond Future	8761	8	8761	8	0.00
06/11/2020	R035 On 06-May-21	10.24	Call	Bond Future	1960	2	1960	2	793.00
06/11/2020	R035 On 06-May-21	11.15	Call	Bond Future	4309	4	4309	4	600.00
06/11/2020	R035 On 06-May-21	12.91	Call	Bond Future	10858	10	10858	10	0.00
06/11/2020	R035 On 06-May-21	10.40	Call	Bond Future	2300	2	2300	2	600.00
06/11/2020	R035 On 06-May-21	10.81	Call	Bond Future	3322	3	3322	3	1,650.00
06/11/2020	R035 On 06-May-21	11.32	Call	Bond Future	4848	4	4848	4	0.00
06/11/2020	R035 On 06-May-21	12.36	Call	Bond Future	8723	8	8723	8	0.00
06/11/2020	R035 On 06-May-21	12.02	Call	Bond Future	7391	6	7391	6	0.00
06/11/2020	R035 On 06-May-21	12.02	Put	Bond Future	2543	3	2543	3	793.00
06/11/2020	R035 On 06-May-21	11.32	Put	Bond Future	4068	4	4068	4	793.00
06/11/2020	R035 On 06-May-21	10.81	Put	Bond Future	5703	6	5703	6	0.00
06/11/2020	R035 On 06-May-21	11.15	Put	Bond Future	4564	5	4564	5	0.00
06/11/2020	R035 On 06-May-21	12.36	Put	Bond Future	2005	2	2005	2	0.00
06/11/2020	R035 On 06-May-21	12.91	Put	Bond Future	1252	1	1252	1	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2020	R035 On 06-May-21	10.40	Put	Bond Future	7352	8	7352	8	0.00
06/11/2020	R035 On 06-May-21	11.55	Put	Bond Future	3475	4	3475	4	1,650.00
06/11/2020	R035 On 06-May-21	12.77	Put	Bond Future	1417	2	1417	2	1,650.00
06/11/2020	R035 On 06-May-21	12.35	Put	Bond Future	2022	2	2022	2	0.00
06/11/2020	R035 On 06-May-21	10.24	Put	Bond Future	8087	9	8087	9	0.00
06/11/2020	R035 On 06-May-21	12.37	Put	Bond Future	1989	2	1989	2	0.00
06/11/2020	R035 On 05-August-21			Bond Future	11.43	85.5883	11.4314	85.5883	0.00
06/11/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
06/11/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
06/11/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
06/11/2020	R035 On 05-August-21	5.30	Put	Bond Future	51671	53	51671	53	0.00
06/11/2020	R035 On 05-August-21	5.31	Put	Bond Future	51555	53	51555	53	0.00
06/11/2020	R035 On 05-August-21	5.29	Put	Bond Future	51788	53	51788	53	0.00
06/11/2020	R035 On 04-November-21			Bond Future	11.69	81.9705	11.6879	81.9705	0.00
06/11/2020	R035 On 04-November-21	12.52	Call	Bond Future	8005	4	8005	4	0.00
06/11/2020	R035 On 04-November-21	12.53	Call	Bond Future	8041	4	8041	4	0.00
06/11/2020	R035 On 04-November-21	12.51	Call	Bond Future	7969	4	7969	4	0.00
06/11/2020	R035 On 04-November-21	12.51	Put	Bond Future	3449	0	3449	0	0.00
06/11/2020	R035 On 04-November-21	12.52	Put	Bond Future	3433	0	3433	0	0.00
06/11/2020	R035 On 04-November-21	12.53	Put	Bond Future	3416	0	3416	0	0.00
06/11/2020	R186 On 05-November-20			Bond Future	6.85	122.0667	6.8450	122.0667	0.00
06/11/2020	R186 On 04-February-21			Bond Future	7.01	118.3889	7.0072	118.3889	78,004.00
06/11/2020	R186 On 04-February-21	8.15	Call	Bond Future	6059	6	6059	6	0.00
06/11/2020	R186 On 04-February-21	8.17	Call	Bond Future	6145	6	6145	6	0.00
06/11/2020	R186 On 04-February-21	8.00	Call	Bond Future	5423	6	5423	6	0.00
06/11/2020	R186 On 04-February-21	8.16	Call	Bond Future	6102	6	6102	6	0.00
06/11/2020	R186 On 04-February-21	8.17	Put	Bond Future	268	0	268	0	0.00
06/11/2020	R186 On 04-February-21	8.00	Put	Bond Future	381	0	381	0	15,177.00
06/11/2020	R186 On 04-February-21	8.16	Put	Bond Future	273	0	273	0	0.00
06/11/2020	R186 On 04-February-21	8.15	Put	Bond Future	279	0	279	0	0.00
06/11/2020	R186 On 06-May-21			Bond Future	7.17	119.6424	7.1672	119.6424	0.00
06/11/2020	R186 On 06-May-21	10.78	Call	Bond Future	16351	17	16351	17	0.00
06/11/2020	R186 On 06-May-21	10.77	Call	Bond Future	16310	17	16310	17	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
06/11/2020	R186 On 06-May-21	10.76	Call	Bond Future	16270	17	16270	17	0.00
06/11/2020	R186 On 06-May-21	10.77	Put	Bond Future	6	0	6	0	0.00
06/11/2020	R186 On 06-May-21	10.76	Put	Bond Future	6	0	6	0	0.00
06/11/2020	R186 On 06-May-21	10.78	Put	Bond Future	6	0	6	0	0.00
06/11/2020	R186 On 05-August-21			Bond Future	7.34	115.6533	7.3410	115.6533	0.00
06/11/2020	R186 On 05-August-21	8.61	Call	Bond Future	6575	7	6575	7	0.00
06/11/2020	R186 On 05-August-21	8.62	Call	Bond Future	6610	7	6610	7	0.00
06/11/2020	R186 On 05-August-21	8.63	Call	Bond Future	6645	7	6645	7	0.00
06/11/2020	R186 On 05-August-21	8.63	Put	Bond Future	740	1	740	1	0.00
06/11/2020	R186 On 05-August-21	8.61	Put	Bond Future	758	1	758	1	0.00
06/11/2020	R186 On 05-August-21	8.62	Put	Bond Future	749	1	749	1	0.00
06/11/2020	R186 On 04-November-21			Bond Future	7.54	116.8083	7.5423	116.8083	0.00
06/11/2020	R186 On 04-November-21	8.11	Call	Bond Future	4387	3	4387	3	0.00
06/11/2020	R186 On 04-November-21	8.10	Call	Bond Future	4357	3	4357	3	0.00
06/11/2020	R186 On 04-November-21	8.09	Call	Bond Future	4327	3	4327	3	0.00
06/11/2020	R186 On 04-November-21	8.10	Put	Bond Future	1884	0	1884	0	0.00
06/11/2020	R186 On 04-November-21	8.09	Put	Bond Future	1898	0	1898	0	0.00
06/11/2020	R186 On 04-November-21	8.11	Put	Bond Future	1869	0	1869	0	0.00
06/11/2020	R197 On 05-November-20			Bond Future	317.26	317.2581	317.2581	317.2581	0.00
06/11/2020	R197 On 04-February-21			Bond Future	313.20	312.5722	313.2009	312.5722	2,460.00
06/11/2020	R197 On 06-May-21			Bond Future	316.59	315.9566	316.5908	315.9566	0.00
06/11/2020	R197 On 05-August-21			Bond Future	312.09	311.4521	312.0928	311.4521	0.00
06/11/2020	R197 On 04-November-21			Bond Future	315.28	314.6369	315.2846	314.6369	0.00
06/11/2020	R202 On 05-November-20			Bond Future	212.54	212.5368	212.5368	212.5368	0.00
06/11/2020	R202 On 04-February-21			Bond Future	210.50	210.4863	210.5029	210.4863	7,827.00
06/11/2020	R202 On 06-May-21			Bond Future	212.78	212.7653	212.7812	212.7653	0.00
06/11/2020	R202 On 05-August-21			Bond Future	210.88	210.8686	210.8844	210.8686	0.00
06/11/2020	R202 On 04-November-21			Bond Future	213.04	213.0253	213.0414	213.0253	0.00
06/11/2020	R208 On 05-November-20			Bond Future	3.50	101.9960	3.5000	101.9960	0.00
06/11/2020	R209 On 05-November-20			Bond Future	10.74	67.2420	10.7400	67.2420	0.00
06/11/2020	R209 On 04-February-21			Bond Future	10.66	68.6015	10.6588	68.6015	27,681.00
06/11/2020	R209 On 04-February-21	10.11	Call	Bond Future	1673	1	1673	1	0.00
06/11/2020	R209 On 04-February-21	10.12	Call	Bond Future	1694	1	1694	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
06/11/2020	R209 On 04-February-21	10.10	Call	Bond Future	1653	1	1653	1	0.00
06/11/2020	R209 On 04-February-21	10.10	Put	Bond Future	4887	5	4887	5	0.00
06/11/2020	R209 On 04-February-21	10.11	Put	Bond Future	4847	5	4847	5	0.00
06/11/2020	R209 On 04-February-21	10.12	Put	Bond Future	4808	5	4808	5	0.00
06/11/2020	R209 On 06-May-21			Bond Future	10.85	66.1880	10.8521	66.1880	3,275.00
06/11/2020	R209 On 06-May-21	10.25	Call	Bond Future	2461	2	2461	2	6,325.00
06/11/2020	R209 On 06-May-21	11.25	Call	Bond Future	5095	4	5095	4	0.00
06/11/2020	R209 On 06-May-21	12.22	Call	Bond Future	8379	8	8379	8	0.00
06/11/2020	R209 On 06-May-21	12.24	Call	Bond Future	8446	8	8446	8	0.00
06/11/2020	R209 On 06-May-21	12.25	Call	Bond Future	8480	8	8480	8	0.00
06/11/2020	R209 On 06-May-21	12.23	Call	Bond Future	8413	8	8413	8	0.00
06/11/2020	R209 On 06-May-21	12.22	Put	Bond Future	1493	2	1493	2	0.00
06/11/2020	R209 On 06-May-21	12.24	Put	Bond Future	1468	2	1468	2	0.00
06/11/2020	R209 On 06-May-21	12.25	Put	Bond Future	1455	2	1455	2	9,150.00
06/11/2020	R209 On 06-May-21	12.23	Put	Bond Future	1480	2	1480	2	0.00
06/11/2020	R209 On 06-May-21	11.25	Put	Bond Future	2977	3	2977	3	9,150.00
06/11/2020	R209 On 06-May-21	10.25	Put	Bond Future	5862	6	5862	6	0.00
06/11/2020	R209 On 05-August-21			Bond Future	11.05	66.9030	11.0535	66.9030	0.00
06/11/2020	R209 On 05-August-21	11.80	Call	Bond Future	6485	6	6485	6	0.00
06/11/2020	R209 On 05-August-21	11.79	Call	Bond Future	6451	6	6451	6	0.00
06/11/2020	R209 On 05-August-21	11.81	Call	Bond Future	6518	6	6518	6	0.00
06/11/2020	R209 On 05-August-21	11.79	Put	Bond Future	2706	3	2706	3	0.00
06/11/2020	R209 On 05-August-21	11.80	Put	Bond Future	2691	3	2691	3	0.00
06/11/2020	R209 On 05-August-21	11.81	Put	Bond Future	2675	3	2675	3	0.00
06/11/2020	R209 On 04-November-21			Bond Future	11.27	64.4323	11.2682	64.4323	0.00
06/11/2020	R209 On 04-November-21	12.19	Call	Bond Future	7444	4	7444	4	0.00
06/11/2020	R209 On 04-November-21	12.17	Call	Bond Future	7380	4	7380	4	0.00
06/11/2020	R209 On 04-November-21	12.18	Call	Bond Future	7412	4	7412	4	0.00
06/11/2020	R209 On 04-November-21	12.18	Put	Bond Future	2944	0	2944	0	0.00
06/11/2020	R209 On 04-November-21	12.19	Put	Bond Future	2930	0	2930	0	0.00
06/11/2020	R209 On 04-November-21	12.17	Put	Bond Future	2959	0	2959	0	0.00
06/11/2020	R210 On 05-November-20			Bond Future	188.16	188.1584	188.1584	188.1584	0.00
06/11/2020	R210 On 04-February-21			Bond Future	190.54	190.0321	190.5438	190.0321	1,254.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2020	R210 On 06-May-21			Bond Future	189.90	189.3800	189.8964	189.3800	0.00
06/11/2020	R210 On 05-August-21			Bond Future	191.99	191.4701	191.9920	191.4701	0.00
06/11/2020	R210 On 04-November-21			Bond Future	191.22	190.6940	191.2214	190.6940	0.00
06/11/2020	R212 On 05-November-20			Bond Future	170.06	170.0601	170.0601	170.0601	0.00
06/11/2020	R212 On 04-February-21			Bond Future	169.25	169.4587	169.2524	169.4587	7,050.00
06/11/2020	R212 On 06-May-21			Bond Future	171.08	171.2939	171.0846	171.2939	0.00
06/11/2020	R212 On 05-August-21			Bond Future	170.64	170.8559	170.6441	170.8559	0.00
06/11/2020	R212 On 04-November-21			Bond Future	172.39	172.6033	172.3896	172.6033	0.00
06/11/2020	R213 On 05-November-20			Bond Future	9.58	84.6909	9.5800	84.6909	0.00
06/11/2020	R213 On 04-February-21			Bond Future	9.69	85.9485	9.6864	85.9485	8,955.00
06/11/2020	R213 On 04-February-21	9.41	Call	Bond Future	1989	2	1989	2	0.00
06/11/2020	R213 On 04-February-21	9.40	Call	Bond Future	1965	2	1965	2	0.00
06/11/2020	R213 On 04-February-21	9.39	Call	Bond Future	1941	2	1941	2	0.00
06/11/2020	R213 On 04-February-21	9.40	Put	Bond Future	3591	4	3591	4	0.00
06/11/2020	R213 On 04-February-21	9.39	Put	Bond Future	3625	4	3625	4	0.00
06/11/2020	R213 On 04-February-21	9.41	Put	Bond Future	3557	4	3557	4	0.00
06/11/2020	R213 On 06-May-21			Bond Future	9.89	83.3297	9.8863	83.3297	0.00
06/11/2020	R213 On 06-May-21	11.90	Call	Bond Future	10663	10	10663	10	0.00
06/11/2020	R213 On 06-May-21	11.91	Call	Bond Future	10702	11	10702	11	0.00
06/11/2020	R213 On 06-May-21	11.89	Call	Bond Future	10623	10	10623	10	0.00
06/11/2020	R213 On 06-May-21	11.89	Put	Bond Future	606	1	606	1	0.00
06/11/2020	R213 On 06-May-21	11.90	Put	Bond Future	599	1	599	1	0.00
06/11/2020	R213 On 06-May-21	11.91	Put	Bond Future	593	1	593	1	0.00
06/11/2020	R213 On 05-August-21			Bond Future	10.10	84.2296	10.0999	84.2296	0.00
06/11/2020	R213 On 05-August-21	10.78	Call	Bond Future	5895	6	5895	6	0.00
06/11/2020	R213 On 05-August-21	10.14	Call	Bond Future	3930	4	3930	4	0.00
06/11/2020	R213 On 05-August-21	10.86	Call	Bond Future	6169	6	6169	6	0.00
06/11/2020	R213 On 05-August-21	9.34	Call	Bond Future	2024	2	2024	2	200.00
06/11/2020	R213 On 05-August-21	10.85	Call	Bond Future	6135	6	6135	6	0.00
06/11/2020	R213 On 05-August-21	10.84	Call	Bond Future	6100	6	6100	6	0.00
06/11/2020	R213 On 05-August-21	9.34	Put	Bond Future	6165	6	6165	6	0.00
06/11/2020	R213 On 05-August-21	10.85	Put	Bond Future	2301	2	2301	2	0.00
06/11/2020	R213 On 05-August-21	10.84	Put	Bond Future	2316	2	2316	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
06/11/2020	R213 On 05-August-21	10.14	Put	Bond Future	3719	4	3719	4	200.00
06/11/2020	R213 On 05-August-21	10.86	Put	Bond Future	2286	2	2286	2	0.00
06/11/2020	R213 On 05-August-21	10.78	Put	Bond Future	2409	2	2409	2	200.00
06/11/2020	R213 On 04-November-21			Bond Future	10.33	81.5435	10.3330	81.5435	0.00
06/11/2020	R213 On 04-November-21	11.10	Call	Bond Future	6634	4	6634	4	0.00
06/11/2020	R213 On 04-November-21	11.11	Call	Bond Future	6666	4	6666	4	0.00
06/11/2020	R213 On 04-November-21	11.09	Call	Bond Future	6601	4	6601	4	0.00
06/11/2020	R213 On 04-November-21	11.11	Put	Bond Future	2821	0	2821	0	0.00
06/11/2020	R213 On 04-November-21	11.09	Put	Bond Future	2851	0	2851	0	0.00
06/11/2020	R213 On 04-November-21	11.10	Put	Bond Future	2836	0	2836	0	0.00
06/11/2020	R214 On 05-November-20			Bond Future	11.23	63.7162	11.2300	63.7162	0.00
06/11/2020	R214 On 04-February-21			Bond Future	11.16	64.8636	11.1560	64.8636	15,428.00
06/11/2020	R214 On 04-February-21	10.31	Call	Bond Future	1250	1	1250	1	0.00
06/11/2020	R214 On 04-February-21	10.33	Call	Bond Future	1283	1	1283	1	0.00
06/11/2020	R214 On 04-February-21	10.32	Call	Bond Future	1266	1	1266	1	0.00
06/11/2020	R214 On 04-February-21	10.32	Put	Bond Future	6175	7	6175	7	0.00
06/11/2020	R214 On 04-February-21	10.33	Put	Bond Future	6129	7	6129	7	0.00
06/11/2020	R214 On 04-February-21	10.31	Put	Bond Future	6222	7	6222	7	0.00
06/11/2020	R214 On 06-May-21			Bond Future	11.35	62.2738	11.3501	62.2738	0.00
06/11/2020	R214 On 06-May-21	12.27	Call	Bond Future	6891	6	6891	6	0.00
06/11/2020	R214 On 06-May-21	12.26	Call	Bond Future	6858	6	6858	6	0.00
06/11/2020	R214 On 06-May-21	12.25	Call	Bond Future	6824	6	6824	6	0.00
06/11/2020	R214 On 06-May-21	12.26	Put	Bond Future	2257	2	2257	2	0.00
06/11/2020	R214 On 06-May-21	12.25	Put	Bond Future	2271	2	2271	2	0.00
06/11/2020	R214 On 06-May-21	12.27	Put	Bond Future	2243	2	2243	2	0.00
06/11/2020	R214 On 05-August-21			Bond Future	11.56	62.9463	11.5553	62.9463	0.00
06/11/2020	R214 On 05-August-21	12.01	Call	Bond Future	5683	5	5683	5	0.00
06/11/2020	R214 On 05-August-21	12.02	Call	Bond Future	5713	5	5713	5	0.00
06/11/2020	R214 On 05-August-21	12.03	Call	Bond Future	5744	5	5744	5	0.00
06/11/2020	R214 On 05-August-21	12.02	Put	Bond Future	3360	4	3360	4	0.00
06/11/2020	R214 On 05-August-21	12.03	Put	Bond Future	3342	4	3342	4	0.00
06/11/2020	R214 On 05-August-21	12.01	Put	Bond Future	3379	4	3379	4	0.00
06/11/2020	R214 On 04-November-21			Bond Future	11.77	60.2994	11.7730	60.2994	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
06/11/2020	R214 On 04-November-21	12.48	Call	Bond Future	6875	2	6875	2	0.00
06/11/2020	R214 On 04-November-21	12.47	Call	Bond Future	6845	2	6845	2	0.00
06/11/2020	R214 On 04-November-21	12.46	Call	Bond Future	6816	2	6816	2	0.00
06/11/2020	R214 On 04-November-21	12.46	Put	Bond Future	3487	0	3487	0	0.00
06/11/2020	R214 On 04-November-21	12.48	Put	Bond Future	3454	0	3454	0	0.00
06/11/2020	R214 On 04-November-21	12.47	Put	Bond Future	3470	0	3470	0	0.00
06/11/2020	R248 On 05-November-20			Bond Future	11.56	78.5418	11.5550	78.5418	0.00
06/11/2020	R248 On 04-February-21			Bond Future	11.44	80.3405	11.4390	80.3405	111,281.00
06/11/2020	R248 On 04-February-21	11.50	Call	Bond Future	3790	3	3790	3	2,590.00
06/11/2020	R248 On 04-February-21	10.46	Call	Bond Future	1020	1	1020	1	0.00
06/11/2020	R248 On 04-February-21	10.75	Call	Bond Future	1591	1	1591	1	2,590.00
06/11/2020	R248 On 04-February-21	10.47	Call	Bond Future	1036	1	1036	1	0.00
06/11/2020	R248 On 04-February-21	10.48	Call	Bond Future	1051	1	1051	1	0.00
06/11/2020	R248 On 04-February-21	10.48	Put	Bond Future	7933	9	7933	9	0.00
06/11/2020	R248 On 04-February-21	10.46	Put	Bond Future	8058	9	8058	9	0.00
06/11/2020	R248 On 04-February-21	10.47	Put	Bond Future	7995	9	7995	9	0.00
06/11/2020	R248 On 04-February-21	10.75	Put	Bond Future	6429	7	6429	7	0.00
06/11/2020	R248 On 04-February-21	11.50	Put	Bond Future	3386	4	3386	4	0.00
06/11/2020	R248 On 06-May-21			Bond Future	11.65	76.7803	11.6465	76.7803	0.00
06/11/2020	R248 On 06-May-21	12.34	Call	Bond Future	7287	6	7287	6	0.00
06/11/2020	R248 On 06-May-21	12.36	Call	Bond Future	7365	6	7365	6	0.00
06/11/2020	R248 On 06-May-21	12.35	Call	Bond Future	7326	6	7326	6	0.00
06/11/2020	R248 On 06-May-21	12.35	Put	Bond Future	3022	3	3022	3	0.00
06/11/2020	R248 On 06-May-21	12.36	Put	Bond Future	3003	3	3003	3	0.00
06/11/2020	R248 On 06-May-21	12.34	Put	Bond Future	3041	3	3041	3	0.00
06/11/2020	R248 On 05-August-21			Bond Future	11.87	77.6096	11.8670	77.6096	0.00
06/11/2020	R248 On 05-August-21	12.51	Call	Bond Future	7246	6	7246	6	0.00
06/11/2020	R248 On 05-August-21	12.52	Call	Bond Future	7284	6	7284	6	0.00
06/11/2020	R248 On 05-August-21	12.50	Call	Bond Future	7208	6	7208	6	0.00
06/11/2020	R248 On 05-August-21	12.52	Put	Bond Future	3405	4	3405	4	0.00
06/11/2020	R248 On 05-August-21	12.50	Put	Bond Future	3443	4	3443	4	0.00
06/11/2020	R248 On 05-August-21	12.51	Put	Bond Future	3424	4	3424	4	0.00
06/11/2020	R248 On 04-November-21			Bond Future	12.10	73.9751	12.1009	73.9751	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
06/11/2020	R248 On 04-November-21	12.83	Call	Bond Future	8008	3	8008	3	0.00
06/11/2020	R248 On 04-November-21	12.85	Call	Bond Future	8079	3	8079	3	0.00
06/11/2020	R248 On 04-November-21	12.84	Call	Bond Future	8043	3	8043	3	0.00
06/11/2020	R248 On 04-November-21	12.84	Put	Bond Future	3826	0	3826	0	0.00
06/11/2020	R248 On 04-November-21	12.85	Put	Bond Future	3808	0	3808	0	0.00
06/11/2020	R248 On 04-November-21	12.83	Put	Bond Future	3845	0	3845	0	0.00