



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 WEEKLY STATISTICS REPORT

FROM: 28/05/2020 TO: 28/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	1386 On 28-February-31			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
28/05/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	2025 On 06-August-20			Bond Future	137.51	137.9546	137.5148	137.9546	4,976.00
28/05/2020	2025 On 05-November-20			Bond Future	139.12	139.5631	139.1171	139.5631	0.00
28/05/2020	2025 On 04-February-21			Bond Future	139.30	139.7477	139.2958	139.7477	0.00
28/05/2020	2025 On 06-May-21			Bond Future	141.01	141.4661	141.0084	141.4661	0.00
28/05/2020	2029 On 06-August-20			Bond Future	99.86	99.8496	99.8610	99.8496	4,982.00
28/05/2020	2029 On 05-November-20			Bond Future	99.89	99.8770	99.8880	99.8770	0.00
28/05/2020	2029 On 04-February-21			Bond Future	101.11	101.0994	101.1101	101.0994	0.00
28/05/2020	2029 On 06-May-21			Bond Future	101.20	101.1915	101.2022	101.1915	0.00
28/05/2020	2030 On 06-August-20			Bond Future	9.08	93.2522	93.4809	93.2522	107,259.00
28/05/2020	2030 On 06-August-20	9.09	Call	Bond Future	2599	3	3	3	0.00
28/05/2020	2030 On 06-August-20	9.05	Call	Bond Future	2479	2	2	2	450.00
28/05/2020	2030 On 06-August-20	10.40	Call	Bond Future	7936	8	8	8	0.00
28/05/2020	2030 On 06-August-20	8.36	Call	Bond Future	914	1	1	1	800.00
28/05/2020	2030 On 06-August-20	8.86	Call	Bond Future	1945	2	2	2	800.00
28/05/2020	2030 On 06-August-20	9.11	Call	Bond Future	2661	3	3	3	0.00
28/05/2020	2030 On 06-August-20	11.25	Call	Bond Future	11963	12	12	12	0.00
28/05/2020	2030 On 06-August-20	10.00	Call	Bond Future	6116	6	6	6	470.00
28/05/2020	2030 On 06-August-20	10.70	Call	Bond Future	9335	9	9	9	470.00
28/05/2020	2030 On 06-August-20	9.42	Call	Bond Future	3714	4	4	4	0.00
28/05/2020	2030 On 06-August-20	9.95	Call	Bond Future	5894	6	6	6	0.00
28/05/2020	2030 On 06-August-20	10.75	Call	Bond Future	9572	9	10	9	0.00
28/05/2020	2030 On 06-August-20	10.05	Call	Bond Future	6341	6	6	6	0.00
28/05/2020	2030 On 06-August-20	9.75	Call	Bond Future	5027	5	5	5	450.00
28/05/2020	2030 On 06-August-20	9.10	Call	Bond Future	2630	3	3	3	0.00
28/05/2020	2030 On 06-August-20	11.47	Call	Bond Future	13017	13	13	13	0.00
28/05/2020	2030 On 06-August-20	10.21	Call	Bond Future	7072	7	7	7	650.00
28/05/2020	2030 On 06-August-20	10.87	Call	Bond Future	10142	10	10	10	0.00
28/05/2020	2030 On 06-August-20	8.50	Call	Bond Future	1141	1	1	1	323.00
28/05/2020	2030 On 06-August-20	9.20	Call	Bond Future	2948	3	3	3	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	2030 On 06-August-20	8.50	Put	Bond Future	4709	5	5	5	0.00
28/05/2020	2030 On 06-August-20	10.87	Put	Bond Future	206	0	0	0	650.00
28/05/2020	2030 On 06-August-20	10.75	Put	Bond Future	257	0	0	0	0.00
28/05/2020	2030 On 06-August-20	9.20	Put	Bond Future	2245	2	2	2	0.00
28/05/2020	2030 On 06-August-20	11.47	Put	Bond Future	61	0	0	0	650.00
28/05/2020	2030 On 06-August-20	9.10	Put	Bond Future	2522	3	3	3	0.00
28/05/2020	2030 On 06-August-20	9.42	Put	Bond Future	1720	2	2	2	800.00
28/05/2020	2030 On 06-August-20	11.25	Put	Bond Future	98	0	0	0	0.00
28/05/2020	2030 On 06-August-20	10.21	Put	Bond Future	632	1	1	1	0.00
28/05/2020	2030 On 06-August-20	10.00	Put	Bond Future	830	1	1	1	0.00
28/05/2020	2030 On 06-August-20	9.11	Put	Bond Future	2493	3	2	3	0.00
28/05/2020	2030 On 06-August-20	9.75	Put	Bond Future	1140	1	1	1	0.00
28/05/2020	2030 On 06-August-20	10.05	Put	Bond Future	779	1	1	1	0.00
28/05/2020	2030 On 06-August-20	9.95	Put	Bond Future	885	1	1	1	5,850.00
28/05/2020	2030 On 06-August-20	10.40	Put	Bond Future	471	1	0	1	0.00
28/05/2020	2030 On 06-August-20	8.86	Put	Bond Future	3285	3	3	3	0.00
28/05/2020	2030 On 06-August-20	10.70	Put	Bond Future	281	0	0	0	0.00
28/05/2020	2030 On 06-August-20	9.05	Put	Bond Future	2670	3	3	3	0.00
28/05/2020	2030 On 06-August-20	8.36	Put	Bond Future	5366	6	5	6	0.00
28/05/2020	2030 On 06-August-20	9.09	Put	Bond Future	2551	3	3	3	0.00
28/05/2020	2030 On 05-November-20			Bond Future	9.25	94.3182	94.5488	94.3182	0.00
28/05/2020	2030 On 05-November-20	8.85	Call	Bond Future	2690	3	3	3	3,000.00
28/05/2020	2030 On 05-November-20	9.61	Call	Bond Future	4924	5	5	5	0.00
28/05/2020	2030 On 05-November-20	8.34	Call	Bond Future	1636	2	2	2	1,000.00
28/05/2020	2030 On 05-November-20	9.04	Call	Bond Future	3184	3	3	3	1,000.00
28/05/2020	2030 On 05-November-20	8.73	Call	Bond Future	2403	2	2	2	3,000.00
28/05/2020	2030 On 05-November-20	9.38	Call	Bond Future	4177	4	4	4	0.00
28/05/2020	2030 On 05-November-20	10.06	Call	Bond Future	6569	6	7	6	0.00
28/05/2020	2030 On 05-November-20	8.10	Call	Bond Future	1273	1	1	1	3,000.00
28/05/2020	2030 On 05-November-20	9.39	Call	Bond Future	4208	4	4	4	0.00
28/05/2020	2030 On 05-November-20	8.86	Call	Bond Future	2714	3	3	3	14,160.00
28/05/2020	2030 On 05-November-20	9.86	Call	Bond Future	5810	6	6	6	0.00
28/05/2020	2030 On 05-November-20	9.23	Call	Bond Future	3723	4	4	4	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	2030 On 05-November-20	10.47	Call	Bond Future	8221	8	8	8	0.00
28/05/2020	2030 On 05-November-20	8.36	Call	Bond Future	1670	2	2	2	14,160.00
28/05/2020	2030 On 05-November-20	8.53	Call	Bond Future	1976	2	2	2	15,758.00
28/05/2020	2030 On 05-November-20	9.03	Call	Bond Future	3157	3	3	3	15,758.00
28/05/2020	2030 On 05-November-20	10.37	Call	Bond Future	7809	8	8	8	0.00
28/05/2020	2030 On 05-November-20	9.40	Call	Bond Future	4239	4	4	4	0.00
28/05/2020	2030 On 05-November-20	9.40	Put	Bond Future	3375	3	3	3	0.00
28/05/2020	2030 On 05-November-20	9.03	Put	Bond Future	4448	5	4	5	0.00
28/05/2020	2030 On 05-November-20	8.86	Put	Bond Future	5018	5	5	5	0.00
28/05/2020	2030 On 05-November-20	10.47	Put	Bond Future	1478	2	1	2	3,000.00
28/05/2020	2030 On 05-November-20	8.53	Put	Bond Future	6286	6	6	6	0.00
28/05/2020	2030 On 05-November-20	9.38	Put	Bond Future	3428	4	3	4	0.00
28/05/2020	2030 On 05-November-20	8.73	Put	Bond Future	5490	6	5	6	0.00
28/05/2020	2030 On 05-November-20	9.23	Put	Bond Future	3842	4	4	4	0.00
28/05/2020	2030 On 05-November-20	8.36	Put	Bond Future	7035	7	7	7	0.00
28/05/2020	2030 On 05-November-20	9.86	Put	Bond Future	2355	2	2	2	14,160.00
28/05/2020	2030 On 05-November-20	10.37	Put	Bond Future	1594	2	2	2	15,758.00
28/05/2020	2030 On 05-November-20	10.06	Put	Bond Future	2018	2	2	2	1,000.00
28/05/2020	2030 On 05-November-20	9.39	Put	Bond Future	3402	4	3	4	0.00
28/05/2020	2030 On 05-November-20	8.10	Put	Bond Future	8281	8	8	8	0.00
28/05/2020	2030 On 05-November-20	9.04	Put	Bond Future	4416	5	4	5	0.00
28/05/2020	2030 On 05-November-20	9.61	Put	Bond Future	2865	3	3	3	3,000.00
28/05/2020	2030 On 05-November-20	8.34	Put	Bond Future	7127	7	7	7	0.00
28/05/2020	2030 On 05-November-20	8.85	Put	Bond Future	5054	5	5	5	0.00
28/05/2020	2030 On 04-February-21			Bond Future	9.43	91.4459	91.6789	91.4459	0.00
28/05/2020	2030 On 04-February-21	8.37	Call	Bond Future	2052	2	2	2	1,000.00
28/05/2020	2030 On 04-February-21	9.17	Call	Bond Future	3771	4	4	4	0.00
28/05/2020	2030 On 04-February-21	9.12	Call	Bond Future	3639	4	4	4	1,000.00
28/05/2020	2030 On 04-February-21	8.36	Call	Bond Future	2036	2	2	2	800.00
28/05/2020	2030 On 04-February-21	9.16	Call	Bond Future	3744	4	4	4	0.00
28/05/2020	2030 On 04-February-21	9.15	Call	Bond Future	3718	4	4	4	0.00
28/05/2020	2030 On 04-February-21	8.86	Call	Bond Future	3000	3	3	3	800.00
28/05/2020	2030 On 04-February-21	10.20	Call	Bond Future	6979	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	2030 On 04-February-21	10.20	Put	Bond Future	2758	3	3	3	1,800.00
28/05/2020	2030 On 04-February-21	8.86	Put	Bond Future	6267	6	6	6	0.00
28/05/2020	2030 On 04-February-21	9.12	Put	Bond Future	5390	6	5	6	0.00
28/05/2020	2030 On 04-February-21	8.36	Put	Bond Future	8310	8	8	8	0.00
28/05/2020	2030 On 04-February-21	9.16	Put	Bond Future	5265	5	5	5	0.00
28/05/2020	2030 On 04-February-21	9.15	Put	Bond Future	5296	5	5	5	0.00
28/05/2020	2030 On 04-February-21	8.37	Put	Bond Future	8266	8	8	8	0.00
28/05/2020	2030 On 04-February-21	9.17	Put	Bond Future	5234	5	5	5	0.00
28/05/2020	2030 On 06-May-21			Bond Future	9.62	92.5502	92.7858	92.5502	0.00
28/05/2020	2030 On 06-May-21	10.74	Call	Bond Future	8864	9	9	9	0.00
28/05/2020	2030 On 06-May-21	9.15	Call	Bond Future	4041	4	4	4	700.00
28/05/2020	2030 On 06-May-21	11.69	Call	Bond Future	12159	12	12	12	0.00
28/05/2020	2030 On 06-May-21	11.70	Call	Bond Future	12194	12	12	12	0.00
28/05/2020	2030 On 06-May-21	10.04	Call	Bond Future	6525	6	7	6	0.00
28/05/2020	2030 On 06-May-21	11.71	Call	Bond Future	12229	12	12	12	0.00
28/05/2020	2030 On 06-May-21	11.71	Put	Bond Future	1683	2	2	2	0.00
28/05/2020	2030 On 06-May-21	9.15	Put	Bond Future	6633	7	7	7	0.00
28/05/2020	2030 On 06-May-21	11.69	Put	Bond Future	1705	2	2	2	0.00
28/05/2020	2030 On 06-May-21	11.70	Put	Bond Future	1694	2	2	2	0.00
28/05/2020	2030 On 06-May-21	10.04	Put	Bond Future	4251	4	4	4	700.00
28/05/2020	2030 On 06-May-21	10.74	Put	Bond Future	2992	3	3	3	700.00
28/05/2020	2032 On 06-August-20			Bond Future	9.87	91.9408	91.9219	91.9408	95,210.00
28/05/2020	2032 On 06-August-20	9.91	Call	Bond Future	2989	3	3	3	0.00
28/05/2020	2032 On 06-August-20	9.45	Call	Bond Future	1675	2	2	2	0.00
28/05/2020	2032 On 06-August-20	9.46	Call	Bond Future	1698	2	2	2	0.00
28/05/2020	2032 On 06-August-20	8.79	Call	Bond Future	609	1	1	1	800.00
28/05/2020	2032 On 06-August-20	9.29	Call	Bond Future	1340	1	1	1	800.00
28/05/2020	2032 On 06-August-20	9.47	Call	Bond Future	1721	2	2	2	0.00
28/05/2020	2032 On 06-August-20	9.47	Put	Bond Future	4308	4	4	4	0.00
28/05/2020	2032 On 06-August-20	9.45	Put	Bond Future	4394	4	4	4	0.00
28/05/2020	2032 On 06-August-20	8.79	Put	Bond Future	7805	8	8	8	0.00
28/05/2020	2032 On 06-August-20	9.29	Put	Bond Future	5118	5	5	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
28/05/2020	2032 On 06-August-20	9.46	Put	Bond Future	4351	4	4	4	0.00
28/05/2020	2032 On 06-August-20	9.91	Put	Bond Future	2753	3	3	3	800.00
28/05/2020	2032 On 05-November-20			Bond Future	10.06	88.8446	88.8249	88.8446	0.00
28/05/2020	2032 On 05-November-20	9.76	Call	Bond Future	3370	3	3	3	0.00
28/05/2020	2032 On 05-November-20	11.08	Call	Bond Future	7996	8	8	8	0.00
28/05/2020	2032 On 05-November-20	10.99	Call	Bond Future	7627	8	8	8	0.00
28/05/2020	2032 On 05-November-20	9.11	Call	Bond Future	1910	2	2	2	3,000.00
28/05/2020	2032 On 05-November-20	9.61	Call	Bond Future	2971	3	3	3	3,000.00
28/05/2020	2032 On 05-November-20	9.44	Call	Bond Future	2564	3	3	3	1,000.00
28/05/2020	2032 On 05-November-20	9.77	Call	Bond Future	3398	3	3	3	0.00
28/05/2020	2032 On 05-November-20	8.94	Call	Bond Future	1623	2	2	2	1,000.00
28/05/2020	2032 On 05-November-20	9.75	Call	Bond Future	3342	3	3	3	0.00
28/05/2020	2032 On 05-November-20	9.75	Put	Bond Future	5248	5	5	5	0.00
28/05/2020	2032 On 05-November-20	9.11	Put	Bond Future	7981	8	8	8	0.00
28/05/2020	2032 On 05-November-20	8.94	Put	Bond Future	8844	9	9	9	0.00
28/05/2020	2032 On 05-November-20	11.08	Put	Bond Future	2021	2	2	2	1,000.00
28/05/2020	2032 On 05-November-20	9.44	Put	Bond Future	6455	6	6	6	0.00
28/05/2020	2032 On 05-November-20	9.61	Put	Bond Future	5766	6	6	6	0.00
28/05/2020	2032 On 05-November-20	9.77	Put	Bond Future	5178	5	5	5	0.00
28/05/2020	2032 On 05-November-20	9.76	Put	Bond Future	5213	5	5	5	0.00
28/05/2020	2032 On 05-November-20	10.99	Put	Bond Future	2153	2	2	2	3,000.00
28/05/2020	2032 On 04-February-21			Bond Future	10.25	89.9120	89.8917	89.9120	0.00
28/05/2020	2032 On 04-February-21	8.79	Call	Bond Future	1792	2	2	2	800.00
28/05/2020	2032 On 04-February-21	9.61	Call	Bond Future	3306	3	3	3	0.00
28/05/2020	2032 On 04-February-21	9.29	Call	Bond Future	2642	3	3	3	800.00
28/05/2020	2032 On 04-February-21	9.63	Call	Bond Future	3351	3	3	3	0.00
28/05/2020	2032 On 04-February-21	10.82	Call	Bond Future	6912	7	7	7	0.00
28/05/2020	2032 On 04-February-21	9.62	Call	Bond Future	3329	3	3	3	0.00
28/05/2020	2032 On 04-February-21	9.62	Put	Bond Future	7170	7	7	7	0.00
28/05/2020	2032 On 04-February-21	9.63	Put	Bond Future	7129	7	7	7	0.00
28/05/2020	2032 On 04-February-21	9.29	Put	Bond Future	8600	9	9	9	0.00
28/05/2020	2032 On 04-February-21	10.82	Put	Bond Future	3584	4	4	4	800.00
28/05/2020	2032 On 04-February-21	9.61	Put	Bond Future	7210	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	2032 On 04-February-21	8.79	Put	Bond Future	11088	11	11	11	0.00
28/05/2020	2032 On 06-May-21			Bond Future	10.44	86.8501	86.8294	86.8501	0.00
28/05/2020	2032 On 06-May-21	12.11	Call	Bond Future	11632	12	12	12	0.00
28/05/2020	2032 On 06-May-21	12.12	Call	Bond Future	11667	12	12	12	0.00
28/05/2020	2032 On 06-May-21	12.10	Call	Bond Future	11598	12	12	12	0.00
28/05/2020	2032 On 06-May-21	12.10	Put	Bond Future	2708	3	3	3	0.00
28/05/2020	2032 On 06-May-21	12.11	Put	Bond Future	2693	3	3	3	0.00
28/05/2020	2032 On 06-May-21	12.12	Put	Bond Future	2677	3	3	3	0.00
28/05/2020	2033 On 06-August-20			Bond Future	96.48	96.4699	96.4816	96.4699	12,178.00
28/05/2020	2033 On 05-November-20			Bond Future	96.39	96.3830	96.3940	96.3830	0.00
28/05/2020	2033 On 04-February-21			Bond Future	97.57	97.5625	97.5734	97.5625	0.00
28/05/2020	2033 On 06-May-21			Bond Future	97.54	97.5334	97.5443	97.5334	0.00
28/05/2020	2037 On 06-August-20			Bond Future	10.73	83.8594	83.1852	83.8594	87,969.00
28/05/2020	2037 On 06-August-20	9.87	Call	Bond Future	1076	1	1	1	0.00
28/05/2020	2037 On 06-August-20	9.86	Call	Bond Future	1060	1	1	1	0.00
28/05/2020	2037 On 06-August-20	9.88	Call	Bond Future	1092	1	1	1	0.00
28/05/2020	2037 On 06-August-20	9.86	Put	Bond Future	7180	7	7	7	0.00
28/05/2020	2037 On 06-August-20	9.87	Put	Bond Future	7122	7	7	7	0.00
28/05/2020	2037 On 06-August-20	9.88	Put	Bond Future	7064	7	7	7	0.00
28/05/2020	2037 On 05-November-20			Bond Future	10.92	84.8184	84.1357	84.8184	0.00
28/05/2020	2037 On 05-November-20	10.19	Call	Bond Future	2741	3	3	3	0.00
28/05/2020	2037 On 05-November-20	10.17	Call	Bond Future	2696	3	3	3	0.00
28/05/2020	2037 On 05-November-20	10.18	Call	Bond Future	2718	3	3	3	0.00
28/05/2020	2037 On 05-November-20	10.17	Put	Bond Future	7754	7	8	7	0.00
28/05/2020	2037 On 05-November-20	10.19	Put	Bond Future	7657	7	8	7	0.00
28/05/2020	2037 On 05-November-20	10.18	Put	Bond Future	7705	7	8	7	0.00
28/05/2020	2037 On 04-February-21			Bond Future	11.11	81.5818	80.8907	81.5818	0.00
28/05/2020	2037 On 04-February-21	11.97	Call	Bond Future	8646	9	9	9	300.00
28/05/2020	2037 On 04-February-21	9.65	Call	Bond Future	2178	2	2	2	72.00
28/05/2020	2037 On 04-February-21	13.73	Call	Bond Future	15412	16	15	16	0.00
28/05/2020	2037 On 04-February-21	10.85	Call	Bond Future	4842	5	5	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
28/05/2020	2037 On 04-February-21	10.35	Call	Bond Future	3561	4	4	4	0.00
28/05/2020	2037 On 04-February-21	10.27	Call	Bond Future	3381	4	3	4	0.00
28/05/2020	2037 On 04-February-21	11.90	Call	Bond Future	8388	9	8	9	0.00
28/05/2020	2037 On 04-February-21	10.28	Call	Bond Future	3403	4	3	4	0.00
28/05/2020	2037 On 04-February-21	10.48	Call	Bond Future	3866	4	4	4	240.00
28/05/2020	2037 On 04-February-21	10.29	Call	Bond Future	3425	4	3	4	0.00
28/05/2020	2037 On 04-February-21	10.29	Put	Bond Future	8847	8	9	8	0.00
28/05/2020	2037 On 04-February-21	11.90	Put	Bond Future	3639	3	4	3	240.00
28/05/2020	2037 On 04-February-21	10.48	Put	Bond Future	7983	8	8	8	0.00
28/05/2020	2037 On 04-February-21	10.27	Put	Bond Future	8942	9	9	9	0.00
28/05/2020	2037 On 04-February-21	13.73	Put	Bond Future	1200	1	1	1	300.00
28/05/2020	2037 On 04-February-21	10.85	Put	Bond Future	6503	6	7	6	72.00
28/05/2020	2037 On 04-February-21	10.35	Put	Bond Future	8568	8	9	8	72.00
28/05/2020	2037 On 04-February-21	10.28	Put	Bond Future	8894	8	9	8	0.00
28/05/2020	2037 On 04-February-21	9.65	Put	Bond Future	12222	12	12	12	0.00
28/05/2020	2037 On 04-February-21	11.97	Put	Bond Future	3497	3	3	3	0.00
28/05/2020	2037 On 06-May-21			Bond Future	11.31	82.5674	81.8678	82.5674	0.00
28/05/2020	2037 On 06-May-21	12.42	Call	Bond Future	10413	11	10	11	0.00
28/05/2020	2037 On 06-May-21	12.43	Call	Bond Future	10449	11	10	11	0.00
28/05/2020	2037 On 06-May-21	12.44	Call	Bond Future	10486	11	10	11	0.00
28/05/2020	2037 On 06-May-21	12.43	Put	Bond Future	4028	4	4	4	0.00
28/05/2020	2037 On 06-May-21	12.44	Put	Bond Future	4011	4	4	4	0.00
28/05/2020	2037 On 06-May-21	12.42	Put	Bond Future	4045	4	4	4	0.00
28/05/2020	2038 On 06-August-20			Bond Future	106.94	106.8541	106.9413	106.8541	10,496.00
28/05/2020	2038 On 05-November-20			Bond Future	108.19	108.1002	108.1877	108.1002	0.00
28/05/2020	2038 On 04-February-21			Bond Future	107.80	107.7095	107.7976	107.7095	0.00
28/05/2020	2038 On 06-May-21			Bond Future	109.12	109.0341	109.1232	109.0341	0.00
28/05/2020	2040 On 06-August-20			Bond Future	10.94	85.5809	84.7974	85.5809	50,982.00
28/05/2020	2040 On 06-August-20	10.02	Call	Bond Future	998	1	1	1	0.00
28/05/2020	2040 On 06-August-20	10.03	Call	Bond Future	1013	1	1	1	0.00
28/05/2020	2040 On 06-August-20	10.04	Call	Bond Future	1029	1	1	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
28/05/2020	2040 On 06-August-20	10.85	Call	Bond Future	3006	3	3	3	0.00
28/05/2020	2040 On 06-August-20	11.26	Call	Bond Future	4586	5	5	5	0.00
28/05/2020	2040 On 06-August-20	9.57	Call	Bond Future	464	1	0	1	800.00
28/05/2020	2040 On 06-August-20	10.07	Call	Bond Future	1078	1	1	1	800.00
28/05/2020	2040 On 06-August-20	10.79	Call	Bond Future	2800	3	3	3	0.00
28/05/2020	2040 On 06-August-20	10.07	Put	Bond Future	7511	7	8	7	0.00
28/05/2020	2040 On 06-August-20	9.57	Put	Bond Future	10962	10	11	10	0.00
28/05/2020	2040 On 06-August-20	10.79	Put	Bond Future	3844	3	4	3	800.00
28/05/2020	2040 On 06-August-20	10.03	Put	Bond Future	7762	7	8	7	0.00
28/05/2020	2040 On 06-August-20	10.85	Put	Bond Future	3624	3	4	3	12,538.00
28/05/2020	2040 On 06-August-20	11.26	Put	Bond Future	2383	2	2	2	517.00
28/05/2020	2040 On 06-August-20	10.02	Put	Bond Future	7825	7	8	7	0.00
28/05/2020	2040 On 06-August-20	10.04	Put	Bond Future	7698	7	8	7	0.00
28/05/2020	2040 On 05-November-20			Bond Future	11.12	86.5596	85.7665	86.5596	0.00
28/05/2020	2040 On 05-November-20	9.73	Call	Bond Future	1547	2	2	2	2,000.00
28/05/2020	2040 On 05-November-20	9.50	Call	Bond Future	1216	1	1	1	2,000.00
28/05/2020	2040 On 05-November-20	10.00	Call	Bond Future	2012	2	2	2	2,230.00
28/05/2020	2040 On 05-November-20	10.30	Call	Bond Future	2630	3	3	3	0.00
28/05/2020	2040 On 05-November-20	10.23	Call	Bond Future	2476	3	2	3	2,000.00
28/05/2020	2040 On 05-November-20	11.00	Call	Bond Future	4566	5	5	5	2,230.00
28/05/2020	2040 On 05-November-20	11.70	Call	Bond Future	7166	8	7	8	0.00
28/05/2020	2040 On 05-November-20	10.31	Call	Bond Future	2652	3	3	3	0.00
28/05/2020	2040 On 05-November-20	11.50	Call	Bond Future	6389	7	6	7	0.00
28/05/2020	2040 On 05-November-20	10.32	Call	Bond Future	2675	3	3	3	0.00
28/05/2020	2040 On 05-November-20	11.50	Put	Bond Future	3880	4	4	4	2,000.00
28/05/2020	2040 On 05-November-20	10.31	Put	Bond Future	8486	8	8	8	0.00
28/05/2020	2040 On 05-November-20	10.32	Put	Bond Future	8433	8	8	8	0.00
28/05/2020	2040 On 05-November-20	9.50	Put	Bond Future	13539	13	14	13	0.00
28/05/2020	2040 On 05-November-20	10.00	Put	Bond Future	10245	10	10	10	0.00
28/05/2020	2040 On 05-November-20	11.70	Put	Bond Future	3379	3	3	3	2,000.00
28/05/2020	2040 On 05-November-20	11.00	Put	Bond Future	5404	5	5	5	0.00
28/05/2020	2040 On 05-November-20	10.23	Put	Bond Future	8919	8	9	8	0.00
28/05/2020	2040 On 05-November-20	10.30	Put	Bond Future	8539	8	9	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
28/05/2020	2040 On 05-November-20	9.73	Put	Bond Future	11955	11	12	11	0.00
28/05/2020	2040 On 04-February-21			Bond Future	11.32	83.0938	82.2908	83.0938	0.00
28/05/2020	2040 On 04-February-21	10.07	Call	Bond Future	2640	3	3	3	800.00
28/05/2020	2040 On 04-February-21	11.74	Call	Bond Future	7391	8	7	8	0.00
28/05/2020	2040 On 04-February-21	10.41	Call	Bond Future	3359	4	3	4	0.00
28/05/2020	2040 On 04-February-21	9.49	Call	Bond Future	1662	2	2	2	500.00
28/05/2020	2040 On 04-February-21	9.57	Call	Bond Future	1779	2	2	2	800.00
28/05/2020	2040 On 04-February-21	10.42	Call	Bond Future	3381	4	3	4	0.00
28/05/2020	2040 On 04-February-21	10.24	Call	Bond Future	2986	3	3	3	500.00
28/05/2020	2040 On 04-February-21	11.57	Call	Bond Future	6777	7	7	7	0.00
28/05/2020	2040 On 04-February-21	10.40	Call	Bond Future	3336	4	3	4	0.00
28/05/2020	2040 On 04-February-21	10.40	Put	Bond Future	9768	9	10	9	0.00
28/05/2020	2040 On 04-February-21	11.57	Put	Bond Future	5119	5	5	5	500.00
28/05/2020	2040 On 04-February-21	10.24	Put	Bond Future	10624	10	11	10	0.00
28/05/2020	2040 On 04-February-21	9.49	Put	Bond Future	15316	15	15	15	0.00
28/05/2020	2040 On 04-February-21	9.57	Put	Bond Future	14762	14	15	14	0.00
28/05/2020	2040 On 04-February-21	10.07	Put	Bond Future	11589	11	12	11	0.00
28/05/2020	2040 On 04-February-21	10.42	Put	Bond Future	9664	9	10	9	0.00
28/05/2020	2040 On 04-February-21	10.41	Put	Bond Future	9716	9	10	9	0.00
28/05/2020	2040 On 04-February-21	11.74	Put	Bond Future	4658	4	5	4	800.00
28/05/2020	2040 On 06-May-21			Bond Future	11.52	84.0976	83.2849	84.0976	0.00
28/05/2020	2040 On 06-May-21	12.43	Call	Bond Future	10130	11	10	11	0.00
28/05/2020	2040 On 06-May-21	12.44	Call	Bond Future	10166	11	10	11	0.00
28/05/2020	2040 On 06-May-21	12.42	Call	Bond Future	10094	11	10	11	0.00
28/05/2020	2040 On 06-May-21	12.42	Put	Bond Future	4610	4	5	4	0.00
28/05/2020	2040 On 06-May-21	12.43	Put	Bond Future	4589	4	5	4	0.00
28/05/2020	2040 On 06-May-21	12.44	Put	Bond Future	4568	4	5	4	0.00
28/05/2020	2044 On 06-August-20			Bond Future	11.00	82.2127	81.4981	82.2127	79,422.00
28/05/2020	2044 On 06-August-20	9.36	Call	Bond Future	268	0	0	0	602.00
28/05/2020	2044 On 06-August-20	9.86	Call	Bond Future	696	1	1	1	0.00
28/05/2020	2044 On 06-August-20	9.88	Call	Bond Future	720	1	1	1	0.00
28/05/2020	2044 On 06-August-20	9.98	Call	Bond Future	851	1	1	1	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	2044 On 06-August-20	9.01	Call	Bond Future	122	0	0	0	140.00
28/05/2020	2044 On 06-August-20	9.66	Call	Bond Future	486	1	0	1	140.00
28/05/2020	2044 On 06-August-20	10.93	Call	Bond Future	3047	3	3	3	0.00
28/05/2020	2044 On 06-August-20	9.87	Call	Bond Future	708	1	1	1	0.00
28/05/2020	2044 On 06-August-20	11.09	Call	Bond Future	3624	4	4	4	0.00
28/05/2020	2044 On 06-August-20	9.01	Put	Bond Future	16382	16	16	16	0.00
28/05/2020	2044 On 06-August-20	9.66	Put	Bond Future	10876	10	11	10	0.00
28/05/2020	2044 On 06-August-20	9.88	Put	Bond Future	9254	9	9	9	0.00
28/05/2020	2044 On 06-August-20	9.87	Put	Bond Future	9324	9	9	9	0.00
28/05/2020	2044 On 06-August-20	10.93	Put	Bond Future	3524	3	4	3	140.00
28/05/2020	2044 On 06-August-20	11.09	Put	Bond Future	2980	3	3	3	602.00
28/05/2020	2044 On 06-August-20	9.86	Put	Bond Future	9396	9	9	9	0.00
28/05/2020	2044 On 06-August-20	9.36	Put	Bond Future	13294	13	13	13	0.00
28/05/2020	2044 On 06-August-20	9.98	Put	Bond Future	8561	8	9	8	0.00
28/05/2020	2044 On 05-November-20			Bond Future	11.18	83.1528	82.4295	83.1528	0.00
28/05/2020	2044 On 05-November-20	9.72	Call	Bond Future	1441	2	1	2	1,815.00
28/05/2020	2044 On 05-November-20	9.96	Call	Bond Future	1837	2	2	2	0.00
28/05/2020	2044 On 05-November-20	11.38	Call	Bond Future	5763	6	6	6	0.00
28/05/2020	2044 On 05-November-20	10.34	Call	Bond Future	2602	3	3	3	0.00
28/05/2020	2044 On 05-November-20	10.36	Call	Bond Future	2648	3	3	3	0.00
28/05/2020	2044 On 05-November-20	11.43	Call	Bond Future	5950	6	6	6	0.00
28/05/2020	2044 On 05-November-20	9.97	Call	Bond Future	1855	2	2	2	568.00
28/05/2020	2044 On 05-November-20	10.02	Call	Bond Future	1946	2	2	2	1,815.00
28/05/2020	2044 On 05-November-20	10.35	Call	Bond Future	2625	3	3	3	0.00
28/05/2020	2044 On 05-November-20	10.04	Call	Bond Future	1983	2	2	2	525.00
28/05/2020	2044 On 05-November-20	9.34	Call	Bond Future	944	1	1	1	525.00
28/05/2020	2044 On 05-November-20	11.17	Call	Bond Future	5003	5	5	5	0.00
28/05/2020	2044 On 05-November-20	8.87	Call	Bond Future	520	1	1	1	1,815.00
28/05/2020	2044 On 05-November-20	11.06	Call	Bond Future	4620	5	5	5	0.00
28/05/2020	2044 On 05-November-20	9.29	Call	Bond Future	889	1	1	1	568.00
28/05/2020	2044 On 05-November-20	10.36	Put	Bond Future	8564	8	9	8	0.00
28/05/2020	2044 On 05-November-20	10.04	Put	Bond Future	10425	10	10	10	0.00
28/05/2020	2044 On 05-November-20	11.17	Put	Bond Future	5040	5	5	5	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
28/05/2020	2044 On 05-November-20	11.43	Put	Bond Future	4243	4	4	4	1,815.00
28/05/2020	2044 On 05-November-20	8.87	Put	Bond Future	19320	19	19	19	0.00
28/05/2020	2044 On 05-November-20	10.02	Put	Bond Future	10549	10	11	10	0.00
28/05/2020	2044 On 05-November-20	9.34	Put	Bond Future	15356	15	15	15	0.00
28/05/2020	2044 On 05-November-20	10.35	Put	Bond Future	8618	8	9	8	0.00
28/05/2020	2044 On 05-November-20	9.29	Put	Bond Future	15753	15	16	15	0.00
28/05/2020	2044 On 05-November-20	9.96	Put	Bond Future	10929	10	11	10	0.00
28/05/2020	2044 On 05-November-20	9.72	Put	Bond Future	12533	12	13	12	0.00
28/05/2020	2044 On 05-November-20	11.06	Put	Bond Future	5415	5	5	5	525.00
28/05/2020	2044 On 05-November-20	10.34	Put	Bond Future	8673	8	9	8	0.00
28/05/2020	2044 On 05-November-20	11.38	Put	Bond Future	4387	4	4	4	568.00
28/05/2020	2044 On 05-November-20	9.97	Put	Bond Future	10865	10	11	10	0.00
28/05/2020	2044 On 04-February-21			Bond Future	11.36	79.7711	79.0389	79.7711	0.00
28/05/2020	2044 On 04-February-21	10.35	Call	Bond Future	3121	3	3	3	0.00
28/05/2020	2044 On 04-February-21	10.37	Call	Bond Future	3165	3	3	3	0.00
28/05/2020	2044 On 04-February-21	10.29	Call	Bond Future	2991	3	3	3	0.00
28/05/2020	2044 On 04-February-21	9.66	Call	Bond Future	1830	2	2	2	405.00
28/05/2020	2044 On 04-February-21	10.36	Call	Bond Future	3143	3	3	3	0.00
28/05/2020	2044 On 04-February-21	10.04	Call	Bond Future	2486	3	2	3	0.00
28/05/2020	2044 On 04-February-21	10.84	Call	Bond Future	4308	5	4	5	0.00
28/05/2020	2044 On 04-February-21	10.36	Put	Bond Future	10302	10	10	10	0.00
28/05/2020	2044 On 04-February-21	10.29	Put	Bond Future	10691	10	11	10	405.00
28/05/2020	2044 On 04-February-21	9.66	Put	Bond Future	14661	14	15	14	0.00
28/05/2020	2044 On 04-February-21	10.84	Put	Bond Future	7906	8	8	8	405.00
28/05/2020	2044 On 04-February-21	10.35	Put	Bond Future	10357	10	10	10	0.00
28/05/2020	2044 On 04-February-21	10.04	Put	Bond Future	12164	12	12	12	0.00
28/05/2020	2044 On 04-February-21	10.37	Put	Bond Future	10248	10	10	10	0.00
28/05/2020	2044 On 06-May-21			Bond Future	11.56	80.7349	79.9937	80.7349	0.00
28/05/2020	2044 On 06-May-21	12.45	Call	Bond Future	10062	11	10	11	0.00
28/05/2020	2044 On 06-May-21	12.44	Call	Bond Future	10026	11	10	11	0.00
28/05/2020	2044 On 06-May-21	12.43	Call	Bond Future	9990	10	10	10	0.00
28/05/2020	2044 On 06-May-21	12.44	Put	Bond Future	4665	4	5	4	0.00
28/05/2020	2044 On 06-May-21	12.43	Put	Bond Future	4687	4	5	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
28/05/2020	2044 On 06-May-21	12.45	Put	Bond Future	4644	4	5	4	0.00
28/05/2020	2046 On 06-August-20			Bond Future	96.64	96.6295	96.6418	96.6295	15,257.00
28/05/2020	2046 On 05-November-20			Bond Future	95.98	95.9704	95.9820	95.9704	0.00
28/05/2020	2046 On 04-February-21			Bond Future	97.16	97.1451	97.1567	97.1451	0.00
28/05/2020	2046 On 06-May-21			Bond Future	96.54	96.5314	96.5428	96.5314	0.00
28/05/2020	2050 On 06-August-20			Bond Future	98.31	97.1992	98.3096	97.1992	15,749.00
28/05/2020	2050 On 05-November-20			Bond Future	99.46	98.3323	99.4550	98.3323	0.00
28/05/2020	2050 On 04-February-21			Bond Future	98.76	97.6260	98.7621	97.6260	0.00
28/05/2020	2050 On 06-May-21			Bond Future	99.98	98.8266	99.9765	98.8266	0.00
28/05/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	AL37 On 06-August-20			Index Future	725.46	724.0510	725.4630	724.0510	0.00
28/05/2020	AL37 On 05-November-20			Index Future	733.82	732.3960	733.8190	732.3960	0.00
28/05/2020	AL37 On 04-February-21			Index Future	742.62	741.1810	742.6180	741.1810	0.00
28/05/2020	AL37 On 06-May-21			Index Future	751.57	750.1180	751.5720	750.1180	0.00
28/05/2020	AL7T On 06-August-20			Index Future	818.25	817.3240	818.2500	817.3240	0.00
28/05/2020	AL7T On 05-November-20			Index Future	827.67	826.7430	827.6740	826.7430	0.00
28/05/2020	AL7T On 04-February-21			Index Future	837.60	836.6600	837.5990	836.6600	0.00
28/05/2020	AL7T On 06-May-21			Index Future	847.70	846.7480	847.6970	846.7480	0.00
28/05/2020	ALBI On 06-August-20			Index Future	716.29	718.4700	716.2930	718.4700	211.00
28/05/2020	ALBI On 05-November-20			Index Future	724.54	726.7500	724.5430	726.7500	0.00
28/05/2020	ALBI On 04-February-21			Index Future	733.23	735.4680	733.2310	735.4680	0.00
28/05/2020	ALBI On 06-May-21			Index Future	742.07	744.3360	742.0710	744.3360	0.00
28/05/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C213 On 28-February-31			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
28/05/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2020	ES33 On 06-August-20			Bond Future	11.56	76.4351	76.0076	76.4351	350.00
28/05/2020	ES33 On 05-November-20			Bond Future	11.79	73.5320	73.0990	73.5320	0.00
28/05/2020	ES33 On 04-February-21			Bond Future	12.04	74.4155	73.9770	74.4155	0.00
28/05/2020	ES33 On 06-May-21			Bond Future	12.29	71.5358	71.0919	71.5358	0.00
28/05/2020	ES42 On 06-August-20			Bond Future	12.02	76.1514	75.5525	76.1514	4,919.00
28/05/2020	ES42 On 05-November-20			Bond Future	12.25	72.7622	72.1559	72.7622	0.00
28/05/2020	ES42 On 04-February-21			Bond Future	12.48	73.6371	73.0234	73.6371	0.00
28/05/2020	ES42 On 06-May-21			Bond Future	12.73	70.2672	69.6459	70.2672	0.00
28/05/2020	GOVI On 06-August-20			GOVI	708.14	710.1210	708.1440	710.1210	1,042.00
28/05/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	GOVI On 06-August-20	728.13	Put	GOVI	199860	18	20	18	0.00
28/05/2020	GOVI On 06-August-20	728.12	Put	GOVI	199760	18	20	18	0.00
28/05/2020	GOVI On 06-August-20	728.14	Put	GOVI	199960	18	20	18	0.00
28/05/2020	GOVI On 05-November-20			GOVI	716.30	718.3050	716.2990	718.3050	0.00
28/05/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 05-November-20	737.85	Put	GOVI	215510	20	22	20	0.00
28/05/2020	GOVI On 05-November-20	737.83	Put	GOVI	215310	20	22	20	0.00
28/05/2020	GOVI On 05-November-20	737.84	Put	GOVI	215410	20	22	20	0.00
28/05/2020	GOVI On 04-February-21			GOVI	724.89	726.9210	724.8890	726.9210	0.00
28/05/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 04-February-21	750.94	Put	GOVI	260510	24	26	24	0.00
28/05/2020	GOVI On 04-February-21	750.95	Put	GOVI	260610	24	26	24	0.00
28/05/2020	GOVI On 04-February-21	750.96	Put	GOVI	260710	24	26	24	0.00
28/05/2020	GOVI On 06-May-21			GOVI	733.63	735.6860	733.6290	735.6860	0.00
28/05/2020	GOVI On 06-May-21	678.67	Call	GOVI	549590	57	55	57	0.00
28/05/2020	GOVI On 06-May-21	678.69	Call	GOVI	549390	57	55	57	0.00
28/05/2020	GOVI On 06-May-21	678.68	Call	GOVI	549490	57	55	57	0.00
28/05/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/05/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/05/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2020	IGOV On 06-August-20			Index Future	254.75	254.5230	254.7480	254.5230	1,132.00
28/05/2020	IGOV On 05-November-20			Index Future	257.74	257.5190	257.7440	257.5190	47.00
28/05/2020	IGOV On 04-February-21			Index Future	260.90	260.6700	260.8960	260.6700	0.00
28/05/2020	IGOV On 06-May-21			Index Future	264.10	263.8740	264.1030	263.8740	0.00
28/05/2020	IS02 On 22-June-20			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
28/05/2020	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	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
28/05/2020	IS05 On 17-December-20			Interest Rate Swap	94.09	94.1000	94.0900	94.1000	0.00
28/05/2020	IS05 On 16-March-21			Interest Rate Swap	92.38	92.3900	92.3800	92.3900	0.00
28/05/2020	IS05 On 15-June-21			Interest Rate Swap	90.64	90.6600	90.6400	90.6600	0.00
28/05/2020	IS05 On 21-September-21			Interest Rate Swap	89.74	89.7600	89.7400	89.7600	0.00
28/05/2020	IS05 On 21-December-21			Interest Rate Swap	91.16	91.2000	91.1600	91.2000	51.00
28/05/2020	IS05 On 15-March-22			Interest Rate Swap	90.75	90.7900	90.7500	90.7900	0.00
28/05/2020	IS05 On 21-June-22			Interest Rate Swap	91.06	91.1100	91.0600	91.1100	0.00
28/05/2020	IS05 On 20-September-22			Interest Rate Swap	94.38	94.4300	94.3800	94.4300	0.00
28/05/2020	IS05 On 20-December-22			Interest Rate Swap	95.06	95.1200	95.0600	95.1200	0.00
28/05/2020	IS05 On 22-March-23			Interest Rate Swap	87.65	87.7400	87.6500	87.7400	0.00
28/05/2020	IS05 On 20-June-23			Interest Rate Swap	93.35	93.4500	93.3500	93.4500	0.00
28/05/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/05/2020	IS10 On 17-December-25			Interest Rate Swap	82.49	82.7000	82.4900	82.7000	0.00
28/05/2020	IS10 On 16-March-26			Interest Rate Swap	79.16	79.3700	79.1600	79.3700	0.00
28/05/2020	IS10 On 15-June-26			Interest Rate Swap	77.71	77.9600	77.7100	77.9600	0.00
28/05/2020	IS10 On 21-September-26			Interest Rate Swap	79.86	80.1700	79.8600	80.1700	0.00
28/05/2020	IS10 On 21-December-26			Interest Rate Swap	83.98	84.3800	83.9800	84.3800	0.00
28/05/2020	IS10 On 15-March-27			Interest Rate Swap	82.64	83.1200	82.6400	83.1200	0.00
28/05/2020	IS10 On 21-June-27			Interest Rate Swap	84.79	85.3000	84.7900	85.3000	0.00
28/05/2020	IS10 On 20-September-27			Interest Rate Swap	90.58	91.1100	90.5800	91.1100	0.00
28/05/2020	IS10 On 20-December-27			Interest Rate Swap	91.01	91.5300	91.0100	91.5300	0.00
28/05/2020	IS10 On 22-March-28			Interest Rate Swap	84.14	84.6600	84.1400	84.6600	0.00
28/05/2020	IS10 On 20-June-28			Interest Rate Swap	91.93	92.4300	91.9300	92.4300	0.00
28/05/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/05/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/05/2020	R023 On 06-August-20			Bond Future	5.43	108.7764	108.9250	108.7764	26,870.00
28/05/2020	R023 On 06-August-20	7.26	Call	Bond Future	4338	4	4	4	0.00
28/05/2020	R023 On 06-August-20	7.28	Call	Bond Future	4384	4	4	4	0.00
28/05/2020	R023 On 06-August-20	7.27	Call	Bond Future	4361	4	4	4	0.00
28/05/2020	R023 On 06-August-20	7.28	Put	Bond Future	6	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	R023 On 06-August-20	7.27	Put	Bond Future	6	0	0	0	0.00
28/05/2020	R023 On 06-August-20	7.26	Put	Bond Future	7	0	0	0	0.00
28/05/2020	R023 On 05-November-20			Bond Future	5.53	106.1096	106.2590	106.1096	0.00
28/05/2020	R023 On 05-November-20	7.46	Call	Bond Future	4196	4	4	4	0.00
28/05/2020	R023 On 05-November-20	7.45	Call	Bond Future	4176	4	4	4	0.00
28/05/2020	R023 On 05-November-20	7.47	Call	Bond Future	4216	4	4	4	0.00
28/05/2020	R023 On 05-November-20	7.45	Put	Bond Future	45	0	0	0	0.00
28/05/2020	R023 On 05-November-20	7.46	Put	Bond Future	44	0	0	0	0.00
28/05/2020	R023 On 05-November-20	7.47	Put	Bond Future	43	0	0	0	0.00
28/05/2020	R023 On 04-February-21			Bond Future	5.62	107.3836	107.5344	107.3836	0.00
28/05/2020	R023 On 04-February-21	6.32	Call	Bond Future	1840	2	2	2	0.00
28/05/2020	R023 On 04-February-21	6.34	Call	Bond Future	1868	2	2	2	0.00
28/05/2020	R023 On 04-February-21	6.33	Call	Bond Future	1854	2	2	2	0.00
28/05/2020	R023 On 04-February-21	6.33	Put	Bond Future	476	1	0	1	0.00
28/05/2020	R023 On 04-February-21	6.32	Put	Bond Future	481	1	0	1	0.00
28/05/2020	R023 On 04-February-21	6.34	Put	Bond Future	470	1	0	1	0.00
28/05/2020	R023 On 06-May-21			Bond Future	5.73	104.7680	104.9205	104.7680	0.00
28/05/2020	R023 On 06-May-21	7.56	Call	Bond Future	3251	3	3	3	0.00
28/05/2020	R023 On 06-May-21	7.58	Call	Bond Future	3280	3	3	3	0.00
28/05/2020	R023 On 06-May-21	7.57	Call	Bond Future	3266	3	3	3	0.00
28/05/2020	R023 On 06-May-21	7.57	Put	Bond Future	143	0	0	0	0.00
28/05/2020	R023 On 06-May-21	7.58	Put	Bond Future	141	0	0	0	0.00
28/05/2020	R023 On 06-May-21	7.56	Put	Bond Future	145	0	0	0	0.00
28/05/2020	R035 On 06-August-20			Bond Future	10.46	92.8012	92.2568	92.8012	102,320.00
28/05/2020	R035 On 06-August-20	9.92	Call	Bond Future	1569	2	2	2	0.00
28/05/2020	R035 On 06-August-20	9.09	Call	Bond Future	404	0	0	0	500.00
28/05/2020	R035 On 06-August-20	9.00	Call	Bond Future	339	0	0	0	24,761.00
28/05/2020	R035 On 06-August-20	9.67	Call	Bond Future	1093	1	1	1	500.00
28/05/2020	R035 On 06-August-20	9.93	Call	Bond Future	1591	2	2	2	0.00
28/05/2020	R035 On 06-August-20	10.45	Call	Bond Future	3074	3	3	3	0.00
28/05/2020	R035 On 06-August-20	9.91	Call	Bond Future	1548	2	2	2	0.00
28/05/2020	R035 On 06-August-20	8.75	Call	Bond Future	202	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	R035 On 06-August-20	8.75	Put	Bond Future	12936	12	13	12	0.00
28/05/2020	R035 On 06-August-20	9.93	Put	Bond Future	5275	5	5	5	0.00
28/05/2020	R035 On 06-August-20	9.91	Put	Bond Future	5375	5	5	5	0.00
28/05/2020	R035 On 06-August-20	9.00	Put	Bond Future	11052	11	11	11	0.00
28/05/2020	R035 On 06-August-20	9.92	Put	Bond Future	5325	5	5	5	0.00
28/05/2020	R035 On 06-August-20	10.45	Put	Bond Future	3140	3	3	3	500.00
28/05/2020	R035 On 06-August-20	9.67	Put	Bond Future	6668	6	7	6	0.00
28/05/2020	R035 On 06-August-20	9.09	Put	Bond Future	10404	10	10	10	0.00
28/05/2020	R035 On 05-November-20			Bond Future	10.65	89.3847	88.8333	89.3847	0.00
28/05/2020	R035 On 05-November-20	10.33	Call	Bond Future	3656	4	4	4	0.00
28/05/2020	R035 On 05-November-20	10.34	Call	Bond Future	3686	4	4	4	0.00
28/05/2020	R035 On 05-November-20	10.32	Call	Bond Future	3626	4	4	4	0.00
28/05/2020	R035 On 05-November-20	10.32	Put	Bond Future	5825	6	6	6	0.00
28/05/2020	R035 On 05-November-20	10.33	Put	Bond Future	5786	6	6	6	0.00
28/05/2020	R035 On 05-November-20	10.34	Put	Bond Future	5748	5	6	5	0.00
28/05/2020	R035 On 04-February-21			Bond Future	10.85	90.4583	89.9000	90.4583	0.00
28/05/2020	R035 On 04-February-21	10.06	Call	Bond Future	3334	4	3	4	0.00
28/05/2020	R035 On 04-February-21	10.14	Call	Bond Future	3519	4	4	4	0.00
28/05/2020	R035 On 04-February-21	10.05	Call	Bond Future	3312	4	3	4	0.00
28/05/2020	R035 On 04-February-21	11.14	Call	Bond Future	6514	7	7	7	0.00
28/05/2020	R035 On 04-February-21	10.04	Call	Bond Future	3289	4	3	4	0.00
28/05/2020	R035 On 04-February-21	10.05	Put	Bond Future	8629	8	9	8	0.00
28/05/2020	R035 On 04-February-21	11.14	Put	Bond Future	4674	4	5	4	650.00
28/05/2020	R035 On 04-February-21	10.04	Put	Bond Future	8676	8	9	8	0.00
28/05/2020	R035 On 04-February-21	10.14	Put	Bond Future	8212	8	8	8	650.00
28/05/2020	R035 On 04-February-21	10.06	Put	Bond Future	8582	8	9	8	0.00
28/05/2020	R035 On 06-May-21			Bond Future	11.05	87.0710	86.5058	87.0710	0.00
28/05/2020	R035 On 06-May-21	12.35	Call	Bond Future	11119	12	11	12	0.00
28/05/2020	R035 On 06-May-21	12.37	Call	Bond Future	11196	12	11	12	0.00
28/05/2020	R035 On 06-May-21	10.24	Call	Bond Future	4350	5	4	5	793.00
28/05/2020	R035 On 06-May-21	12.02	Call	Bond Future	9867	10	10	10	0.00
28/05/2020	R035 On 06-May-21	11.32	Call	Bond Future	7429	8	7	8	0.00
28/05/2020	R035 On 06-May-21	12.36	Call	Bond Future	11158	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	R035 On 06-May-21	11.32	Put	Bond Future	5755	6	6	6	793.00
28/05/2020	R035 On 06-May-21	12.02	Put	Bond Future	4125	4	4	4	793.00
28/05/2020	R035 On 06-May-21	12.36	Put	Bond Future	3546	3	4	3	0.00
28/05/2020	R035 On 06-May-21	10.24	Put	Bond Future	9582	9	10	9	0.00
28/05/2020	R035 On 06-May-21	12.35	Put	Bond Future	3561	3	4	3	0.00
28/05/2020	R035 On 06-May-21	12.37	Put	Bond Future	3530	3	4	3	0.00
28/05/2020	R186 On 06-August-20			Bond Future	7.82	114.4643	114.6983	114.4643	80,541.00
28/05/2020	R186 On 06-August-20	8.37	Call	Bond Future	3837	4	4	4	0.00
28/05/2020	R186 On 06-August-20	9.00	Call	Bond Future	6397	6	6	6	900.00
28/05/2020	R186 On 06-August-20	8.00	Call	Bond Future	2541	2	3	2	900.00
28/05/2020	R186 On 06-August-20	8.25	Call	Bond Future	3392	3	3	3	0.00
28/05/2020	R186 On 06-August-20	8.38	Call	Bond Future	3876	4	4	4	0.00
28/05/2020	R186 On 06-August-20	8.36	Call	Bond Future	3800	4	4	4	0.00
28/05/2020	R186 On 06-August-20	8.36	Put	Bond Future	962	1	1	1	0.00
28/05/2020	R186 On 06-August-20	8.00	Put	Bond Future	1585	2	2	2	0.00
28/05/2020	R186 On 06-August-20	8.25	Put	Bond Future	1125	1	1	1	0.00
28/05/2020	R186 On 06-August-20	8.38	Put	Bond Future	934	1	1	1	0.00
28/05/2020	R186 On 06-August-20	8.37	Put	Bond Future	948	1	1	1	0.00
28/05/2020	R186 On 06-August-20	9.00	Put	Bond Future	311	0	0	0	0.00
28/05/2020	R186 On 05-November-20			Bond Future	7.99	115.7714	116.0072	115.7714	0.00
28/05/2020	R186 On 05-November-20	7.00	Call	Bond Future	957	1	1	1	1,200.00
28/05/2020	R186 On 05-November-20	8.66	Call	Bond Future	4985	5	5	5	0.00
28/05/2020	R186 On 05-November-20	8.65	Call	Bond Future	4950	5	5	5	0.00
28/05/2020	R186 On 05-November-20	8.00	Call	Bond Future	2919	3	3	3	1,200.00
28/05/2020	R186 On 05-November-20	8.64	Call	Bond Future	4915	5	5	5	0.00
28/05/2020	R186 On 05-November-20	7.84	Call	Bond Future	2511	2	3	2	3,500.00
28/05/2020	R186 On 05-November-20	8.34	Call	Bond Future	3918	4	4	4	3,500.00
28/05/2020	R186 On 05-November-20	9.26	Call	Bond Future	7113	7	7	7	0.00
28/05/2020	R186 On 05-November-20	8.34	Put	Bond Future	2147	2	2	2	0.00
28/05/2020	R186 On 05-November-20	7.84	Put	Bond Future	3284	3	3	3	0.00
28/05/2020	R186 On 05-November-20	9.26	Put	Bond Future	849	1	1	1	3,500.00
28/05/2020	R186 On 05-November-20	8.65	Put	Bond Future	1638	2	2	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
28/05/2020	R186 On 05-November-20	8.64	Put	Bond Future	1653	2	2	2	0.00
28/05/2020	R186 On 05-November-20	8.00	Put	Bond Future	2870	3	3	3	0.00
28/05/2020	R186 On 05-November-20	8.66	Put	Bond Future	1624	2	2	2	0.00
28/05/2020	R186 On 05-November-20	7.00	Put	Bond Future	6173	6	6	6	0.00
28/05/2020	R186 On 04-February-21			Bond Future	8.17	111.8775	112.1157	111.8775	0.00
28/05/2020	R186 On 04-February-21	8.15	Call	Bond Future	3395	3	3	3	0.00
28/05/2020	R186 On 04-February-21	8.16	Call	Bond Future	3421	3	3	3	0.00
28/05/2020	R186 On 04-February-21	8.17	Call	Bond Future	3447	3	3	3	0.00
28/05/2020	R186 On 04-February-21	8.16	Put	Bond Future	3461	4	3	4	0.00
28/05/2020	R186 On 04-February-21	8.17	Put	Bond Future	3438	4	3	4	0.00
28/05/2020	R186 On 04-February-21	8.15	Put	Bond Future	3483	4	3	4	0.00
28/05/2020	R186 On 06-May-21			Bond Future	8.36	113.2281	113.4690	113.2281	0.00
28/05/2020	R186 On 06-May-21	10.78	Call	Bond Future	11333	11	11	11	0.00
28/05/2020	R186 On 06-May-21	10.77	Call	Bond Future	11298	11	11	11	0.00
28/05/2020	R186 On 06-May-21	10.76	Call	Bond Future	11264	11	11	11	0.00
28/05/2020	R186 On 06-May-21	10.77	Put	Bond Future	757	1	1	1	0.00
28/05/2020	R186 On 06-May-21	10.76	Put	Bond Future	763	1	1	1	0.00
28/05/2020	R186 On 06-May-21	10.78	Put	Bond Future	750	1	1	1	0.00
28/05/2020	R197 On 06-August-20			Bond Future	307.42	307.3965	307.4203	307.3965	2,549.00
28/05/2020	R197 On 05-November-20			Bond Future	311.00	310.9791	311.0009	310.9791	0.00
28/05/2020	R197 On 04-February-21			Bond Future	306.87	306.8477	306.8687	306.8477	0.00
28/05/2020	R197 On 06-May-21			Bond Future	310.64	310.6212	310.6421	310.6212	0.00
28/05/2020	R202 On 06-August-20			Bond Future	213.13	213.5533	213.1316	213.5533	7,669.00
28/05/2020	R202 On 05-November-20			Bond Future	215.61	216.0422	215.6140	216.0422	0.00
28/05/2020	R202 On 04-February-21			Bond Future	214.04	214.4699	214.0360	214.4699	0.00
28/05/2020	R202 On 06-May-21			Bond Future	216.67	217.1072	216.6675	217.1072	0.00
28/05/2020	R208 On 06-August-20			Bond Future	3.37	104.5704	104.5688	104.5704	23,391.00
28/05/2020	R208 On 06-August-20	5.56	Call	Bond Future	1375	1	1	1	0.00
28/05/2020	R208 On 06-August-20	5.57	Call	Bond Future	1382	1	1	1	0.00
28/05/2020	R208 On 06-August-20	5.55	Call	Bond Future	1369	1	1	1	0.00
28/05/2020	R208 On 06-August-20	5.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	R208 On 06-August-20	5.56	Put	Bond Future	0	0	0	0	0.00
28/05/2020	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
28/05/2020	R208 On 05-November-20			Bond Future	2.54	102.3720	102.3697	102.3720	0.00
28/05/2020	R208 On 05-November-20	4.79	Call	Bond Future	873	1	1	1	0.00
28/05/2020	R208 On 05-November-20	4.78	Call	Bond Future	869	1	1	1	0.00
28/05/2020	R208 On 05-November-20	4.77	Call	Bond Future	865	1	1	1	0.00
28/05/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
28/05/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
28/05/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
28/05/2020	R209 On 06-August-20			Bond Future	10.43	70.8105	70.3436	70.8105	63,732.00
28/05/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/05/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/05/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/05/2020	R209 On 06-August-20	5.56	Put	Bond Future	39081	39	39	39	0.00
28/05/2020	R209 On 06-August-20	5.55	Put	Bond Future	39190	39	39	39	0.00
28/05/2020	R209 On 06-August-20	5.57	Put	Bond Future	38973	39	39	39	0.00
28/05/2020	R209 On 05-November-20			Bond Future	10.60	68.4782	68.0054	68.4782	0.00
28/05/2020	R209 On 05-November-20	10.00	Call	Bond Future	2888	3	3	3	0.00
28/05/2020	R209 On 05-November-20	10.02	Call	Bond Future	2930	3	3	3	0.00
28/05/2020	R209 On 05-November-20	10.01	Call	Bond Future	2909	3	3	3	0.00
28/05/2020	R209 On 05-November-20	10.01	Put	Bond Future	6388	6	6	6	0.00
28/05/2020	R209 On 05-November-20	10.02	Put	Bond Future	6349	6	6	6	0.00
28/05/2020	R209 On 05-November-20	10.00	Put	Bond Future	6428	6	6	6	0.00
28/05/2020	R209 On 04-February-21			Bond Future	10.78	69.3009	68.8222	69.3009	0.00
28/05/2020	R209 On 04-February-21	10.11	Call	Bond Future	3548	4	4	4	0.00
28/05/2020	R209 On 04-February-21	10.12	Call	Bond Future	3569	4	4	4	0.00
28/05/2020	R209 On 04-February-21	10.10	Call	Bond Future	3527	4	4	4	0.00
28/05/2020	R209 On 04-February-21	10.10	Put	Bond Future	7415	7	7	7	0.00
28/05/2020	R209 On 04-February-21	10.11	Put	Bond Future	7376	7	7	7	0.00
28/05/2020	R209 On 04-February-21	10.12	Put	Bond Future	7337	7	7	7	0.00
28/05/2020	R209 On 06-May-21			Bond Future	10.96	66.9956	66.5110	66.9956	0.00
28/05/2020	R209 On 06-May-21	12.22	Call	Bond Future	9908	10	10	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
28/05/2020	R209 On 06-May-21	12.24	Call	Bond Future	9973	10	10	10	0.00
28/05/2020	R209 On 06-May-21	12.23	Call	Bond Future	9940	10	10	10	0.00
28/05/2020	R209 On 06-May-21	12.22	Put	Bond Future	3582	3	4	3	0.00
28/05/2020	R209 On 06-May-21	12.24	Put	Bond Future	3555	3	4	3	0.00
28/05/2020	R209 On 06-May-21	12.23	Put	Bond Future	3568	3	4	3	0.00
28/05/2020	R210 On 06-August-20			Bond Future	186.52	186.5004	186.5212	186.5004	1,929.00
28/05/2020	R210 On 05-November-20			Bond Future	185.99	185.9675	185.9872	185.9675	0.00
28/05/2020	R210 On 04-February-21			Bond Future	188.26	188.2438	188.2631	188.2438	0.00
28/05/2020	R210 On 06-May-21			Bond Future	187.84	187.8169	187.8362	187.8169	0.00
28/05/2020	R212 On 06-August-20			Bond Future	166.00	165.9875	165.9988	165.9875	6,744.00
28/05/2020	R212 On 05-November-20			Bond Future	167.93	167.9230	167.9332	167.9230	0.00
28/05/2020	R212 On 04-February-21			Bond Future	167.67	167.6571	167.6669	167.6571	0.00
28/05/2020	R212 On 06-May-21			Bond Future	169.73	169.7188	169.7285	169.7188	0.00
28/05/2020	R213 On 06-August-20			Bond Future	9.52	86.5529	86.5948	86.5529	14,229.00
28/05/2020	R213 On 06-August-20	9.29	Call	Bond Future	2048	2	2	2	0.00
28/05/2020	R213 On 06-August-20	9.31	Call	Bond Future	2099	2	2	2	0.00
28/05/2020	R213 On 06-August-20	9.30	Call	Bond Future	2073	2	2	2	0.00
28/05/2020	R213 On 06-August-20	9.30	Put	Bond Future	3358	3	3	3	0.00
28/05/2020	R213 On 06-August-20	9.31	Put	Bond Future	3324	3	3	3	0.00
28/05/2020	R213 On 06-August-20	9.29	Put	Bond Future	3392	3	3	3	0.00
28/05/2020	R213 On 05-November-20			Bond Future	9.69	84.0107	84.0524	84.0107	0.00
28/05/2020	R213 On 05-November-20	9.59	Call	Bond Future	3637	4	4	4	0.00
28/05/2020	R213 On 05-November-20	9.60	Call	Bond Future	3665	4	4	4	0.00
28/05/2020	R213 On 05-November-20	9.61	Call	Bond Future	3693	4	4	4	0.00
28/05/2020	R213 On 05-November-20	9.61	Put	Bond Future	4160	4	4	4	0.00
28/05/2020	R213 On 05-November-20	9.59	Put	Bond Future	4219	4	4	4	0.00
28/05/2020	R213 On 05-November-20	9.60	Put	Bond Future	4189	4	4	4	0.00
28/05/2020	R213 On 04-February-21			Bond Future	9.87	85.0195	85.0614	85.0195	0.00
28/05/2020	R213 On 04-February-21	9.41	Call	Bond Future	3448	3	3	3	0.00
28/05/2020	R213 On 04-February-21	9.40	Call	Bond Future	3424	3	3	3	0.00
28/05/2020	R213 On 04-February-21	9.39	Call	Bond Future	3401	3	3	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
28/05/2020	R213 On 04-February-21	9.40	Put	Bond Future	6097	6	6	6	0.00
28/05/2020	R213 On 04-February-21	9.39	Put	Bond Future	6130	6	6	6	0.00
28/05/2020	R213 On 04-February-21	9.41	Put	Bond Future	6063	6	6	6	0.00
28/05/2020	R213 On 06-May-21			Bond Future	10.06	82.5127	82.5550	82.5127	0.00
28/05/2020	R213 On 06-May-21	11.90	Call	Bond Future	11337	11	11	11	0.00
28/05/2020	R213 On 06-May-21	11.91	Call	Bond Future	11369	11	11	11	0.00
28/05/2020	R213 On 06-May-21	11.89	Call	Bond Future	11304	11	11	11	0.00
28/05/2020	R213 On 06-May-21	11.89	Put	Bond Future	2222	2	2	2	0.00
28/05/2020	R213 On 06-May-21	11.90	Put	Bond Future	2208	2	2	2	0.00
28/05/2020	R213 On 06-May-21	11.91	Put	Bond Future	2195	2	2	2	0.00
28/05/2020	R214 On 06-August-20			Bond Future	10.77	68.4291	67.8342	68.4291	22,067.00
28/05/2020	R214 On 06-August-20	9.97	Call	Bond Future	1308	2	1	2	0.00
28/05/2020	R214 On 06-August-20	9.99	Call	Bond Future	1341	2	1	2	0.00
28/05/2020	R214 On 06-August-20	9.98	Call	Bond Future	1324	2	1	2	0.00
28/05/2020	R214 On 06-August-20	9.97	Put	Bond Future	6291	6	6	6	0.00
28/05/2020	R214 On 06-August-20	9.99	Put	Bond Future	6192	6	6	6	0.00
28/05/2020	R214 On 06-August-20	9.98	Put	Bond Future	6241	6	6	6	0.00
28/05/2020	R214 On 05-November-20			Bond Future	10.94	65.9321	65.3299	65.9321	0.00
28/05/2020	R214 On 05-November-20	10.25	Call	Bond Future	2845	3	3	3	0.00
28/05/2020	R214 On 05-November-20	10.24	Call	Bond Future	2824	3	3	3	0.00
28/05/2020	R214 On 05-November-20	10.26	Call	Bond Future	2865	3	3	3	0.00
28/05/2020	R214 On 05-November-20	10.24	Put	Bond Future	7034	7	7	7	0.00
28/05/2020	R214 On 05-November-20	10.25	Put	Bond Future	6992	7	7	7	0.00
28/05/2020	R214 On 05-November-20	10.26	Put	Bond Future	6950	7	7	7	0.00
28/05/2020	R214 On 04-February-21			Bond Future	11.12	66.7240	66.1143	66.7240	0.00
28/05/2020	R214 On 04-February-21	10.31	Call	Bond Future	3411	4	3	4	0.00
28/05/2020	R214 On 04-February-21	10.33	Call	Bond Future	3452	4	3	4	0.00
28/05/2020	R214 On 04-February-21	10.32	Call	Bond Future	3432	4	3	4	0.00
28/05/2020	R214 On 04-February-21	10.32	Put	Bond Future	8124	8	8	8	0.00
28/05/2020	R214 On 04-February-21	10.33	Put	Bond Future	8082	8	8	8	0.00
28/05/2020	R214 On 04-February-21	10.31	Put	Bond Future	8166	8	8	8	0.00
28/05/2020	R214 On 06-May-21			Bond Future	11.29	64.2489	63.6318	64.2489	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
28/05/2020	R214 On 06-May-21	12.27	Call	Bond Future	9095	10	9	10	0.00
28/05/2020	R214 On 06-May-21	12.26	Call	Bond Future	9064	9	9	9	0.00
28/05/2020	R214 On 06-May-21	12.25	Call	Bond Future	9033	9	9	9	0.00
28/05/2020	R214 On 06-May-21	12.26	Put	Bond Future	4150	4	4	4	0.00
28/05/2020	R214 On 06-May-21	12.25	Put	Bond Future	4167	4	4	4	0.00
28/05/2020	R214 On 06-May-21	12.27	Put	Bond Future	4134	4	4	4	0.00
28/05/2020	R248 On 06-August-20			Bond Future	10.94	85.6667	84.9325	85.6667	83,458.00
28/05/2020	R248 On 06-August-20	10.18	Call	Bond Future	1213	1	1	1	0.00
28/05/2020	R248 On 06-August-20	11.85	Call	Bond Future	7264	8	7	8	0.00
28/05/2020	R248 On 06-August-20	11.15	Call	Bond Future	4079	5	4	5	0.00
28/05/2020	R248 On 06-August-20	10.85	Call	Bond Future	2943	3	3	3	640.00
28/05/2020	R248 On 06-August-20	9.25	Call	Bond Future	207	0	0	0	20,640.00
28/05/2020	R248 On 06-August-20	10.20	Call	Bond Future	1251	1	1	1	0.00
28/05/2020	R248 On 06-August-20	11.80	Call	Bond Future	7022	8	7	8	470.00
28/05/2020	R248 On 06-August-20	12.75	Call	Bond Future	11788	12	12	12	814.00
28/05/2020	R248 On 06-August-20	10.35	Call	Bond Future	1559	2	2	2	640.00
28/05/2020	R248 On 06-August-20	9.00	Call	Bond Future	113	0	0	0	3,000.00
28/05/2020	R248 On 06-August-20	11.10	Call	Bond Future	3874	4	4	4	470.00
28/05/2020	R248 On 06-August-20	12.25	Call	Bond Future	9256	10	9	10	814.00
28/05/2020	R248 On 06-August-20	10.19	Call	Bond Future	1232	1	1	1	0.00
28/05/2020	R248 On 06-August-20	10.19	Put	Bond Future	6997	6	7	6	0.00
28/05/2020	R248 On 06-August-20	12.25	Put	Bond Future	746	1	1	1	0.00
28/05/2020	R248 On 06-August-20	11.10	Put	Bond Future	2764	2	3	2	0.00
28/05/2020	R248 On 06-August-20	10.20	Put	Bond Future	6935	6	7	6	0.00
28/05/2020	R248 On 06-August-20	11.80	Put	Bond Future	1254	1	1	1	0.00
28/05/2020	R248 On 06-August-20	12.75	Put	Bond Future	437	0	0	0	0.00
28/05/2020	R248 On 06-August-20	11.85	Put	Bond Future	1182	1	1	1	0.00
28/05/2020	R248 On 06-August-20	9.00	Put	Bond Future	16565	16	17	16	0.00
28/05/2020	R248 On 06-August-20	9.25	Put	Bond Future	14233	14	14	14	0.00
28/05/2020	R248 On 06-August-20	10.85	Put	Bond Future	3624	3	4	3	0.00
28/05/2020	R248 On 06-August-20	11.15	Put	Bond Future	2620	2	3	2	0.00
28/05/2020	R248 On 06-August-20	10.18	Put	Bond Future	7060	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2020	R248 On 06-August-20	10.35	Put	Bond Future	6042	6	6	6	0.00
28/05/2020	R248 On 05-November-20			Bond Future	11.12	82.2318	81.4887	82.2318	0.00
28/05/2020	R248 On 05-November-20	11.00	Call	Bond Future	4615	5	5	5	800.00
28/05/2020	R248 On 05-November-20	10.00	Call	Bond Future	1979	2	2	2	800.00
28/05/2020	R248 On 05-November-20	10.04	Call	Bond Future	2057	2	2	2	0.00
28/05/2020	R248 On 05-November-20	10.03	Call	Bond Future	2038	2	2	2	0.00
28/05/2020	R248 On 05-November-20	10.02	Call	Bond Future	2018	2	2	2	0.00
28/05/2020	R248 On 05-November-20	10.03	Put	Bond Future	10360	10	10	10	0.00
28/05/2020	R248 On 05-November-20	10.02	Put	Bond Future	10424	10	10	10	0.00
28/05/2020	R248 On 05-November-20	10.04	Put	Bond Future	10296	10	10	10	0.00
28/05/2020	R248 On 05-November-20	10.00	Put	Bond Future	10552	10	11	10	0.00
28/05/2020	R248 On 05-November-20	11.00	Put	Bond Future	5459	5	5	5	0.00
28/05/2020	R248 On 04-February-21			Bond Future	11.30	83.2195	82.4672	83.2195	0.00
28/05/2020	R248 On 04-February-21	10.46	Call	Bond Future	3454	4	3	4	0.00
28/05/2020	R248 On 04-February-21	10.47	Call	Bond Future	3478	4	3	4	0.00
28/05/2020	R248 On 04-February-21	10.48	Call	Bond Future	3502	4	4	4	0.00
28/05/2020	R248 On 04-February-21	10.48	Put	Bond Future	9474	9	9	9	0.00
28/05/2020	R248 On 04-February-21	10.46	Put	Bond Future	9581	9	10	9	0.00
28/05/2020	R248 On 04-February-21	10.47	Put	Bond Future	9527	9	10	9	0.00
28/05/2020	R248 On 06-May-21			Bond Future	11.49	79.8080	79.0465	79.8080	0.00
28/05/2020	R248 On 06-May-21	12.34	Call	Bond Future	9988	11	10	11	0.00
28/05/2020	R248 On 06-May-21	12.36	Call	Bond Future	10060	11	10	11	0.00
28/05/2020	R248 On 06-May-21	12.35	Call	Bond Future	10024	11	10	11	0.00
28/05/2020	R248 On 06-May-21	12.35	Put	Bond Future	4683	4	5	4	0.00
28/05/2020	R248 On 06-May-21	12.36	Put	Bond Future	4661	4	5	4	0.00
28/05/2020	R248 On 06-May-21	12.34	Put	Bond Future	4705	4	5	4	0.00