



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 October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8308	137.8332	137.8308	1,585.00
16/10/2019	2025 On 06-February-20			Bond Future	138.89	138.8842	138.8861	138.8842	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
16/10/2019	2025 On 07-May-20			Bond Future	141.45	141.4430	141.4454	141.4430	0.00
16/10/2019	2025 On 06-August-20			Bond Future	142.61	142.6027	142.6053	142.6027	0.00
16/10/2019	2029 On 07-November-19			Bond Future	102.09	102.0866	102.0902	102.0866	4,410.00
16/10/2019	2029 On 06-February-20			Bond Future	103.96	103.9585	103.9619	103.9585	0.00
16/10/2019	2029 On 07-May-20			Bond Future	104.77	104.7614	104.7652	104.7614	0.00
16/10/2019	2029 On 06-August-20			Bond Future	106.74	106.7352	106.7392	106.7352	0.00
16/10/2019	2030 On 07-November-19			Bond Future	8.99	95.9530	8.9850	95.9530	72,549.00
16/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3147	3	3147	3	0.00
16/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	114	0	114	0	5,500.00
16/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2184	2	2184	2	0.00
16/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1074	1	1074	1	0.00
16/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1267	1	1267	1	5,500.00
16/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3203	3	3203	3	0.00
16/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4746	5	4746	5	0.00
16/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1698	2	1698	2	0.00
16/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	1934	2	1934	2	0.00
16/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	23	0	23	0	0.00
16/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3091	3	3091	3	0.00
16/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5266	5	5266	5	0.00
16/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	92	0	92	0	0.00
16/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	741	1	741	1	0.00
16/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1348	1	1348	1	0.00
16/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4399	5	4399	5	0.00
16/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2442	3	2442	3	0.00
16/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	175	0	175	0	2,500.00
16/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	27	0	27	0	0.00
16/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	962	1	962	1	5,070.00
16/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	282	0	282	0	0.00
16/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	96	0	96	0	0.00
16/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	501	0	501	0	0.00
16/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	11	0	11	0	2,500.00
16/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2760	3	2760	3	0.00
16/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2586	2	2586	2	0.00
16/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	665	1	665	1	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	91	0	91	0	0.00
16/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	545	0	545	0	0.00
16/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	86	0	86	0	0.00
16/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	19	0	19	0	5,500.00
16/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	223	0	223	0	2,750.00
16/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	354	0	354	0	2,750.00
16/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3814	4	3814	4	0.00
16/10/2019	2030 On 06-February-20			Bond Future	9.05	93.6800	9.0451	93.6800	200.00
16/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1789	2	1789	2	5,820.00
16/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	462	0	462	0	5,820.00
16/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2253	2	2253	2	0.00
16/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2289	2	2289	2	0.00
16/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2324	2	2324	2	0.00
16/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1617	1	1617	1	0.00
16/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4568	4	4568	4	0.00
16/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1669	2	1669	2	0.00
16/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1643	1	1643	1	0.00
16/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	2069	2	2069	2	0.00
16/10/2019	2030 On 07-May-20			Bond Future	9.11	95.3834	9.1093	95.3834	0.00
16/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1723	2	1723	2	0.00
16/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1697	2	1697	2	0.00
16/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1672	2	1672	2	0.00
16/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3660	4	3660	4	0.00
16/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3697	4	3697	4	0.00
16/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3623	3	3623	3	0.00
16/10/2019	2030 On 06-August-20			Bond Future	9.17	93.1496	9.1710	93.1496	0.00
16/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	2908	0	2908	0	0.00
16/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	2972	0	2972	0	0.00
16/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	2940	0	2940	0	0.00
16/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3363	0	3363	0	0.00
16/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3335	0	3335	0	0.00
16/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3391	0	3391	0	0.00
16/10/2019	2032 On 07-November-19			Bond Future	9.31	93.5099	9.3113	93.5099	48,565.00
16/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	2935	3	2935	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
16/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	2878	3	2878	3	0.00
16/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	2821	3	2821	3	0.00
16/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	194	0	194	0	0.00
16/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	203	0	203	0	0.00
16/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	185	0	185	0	0.00
16/10/2019	2032 On 06-February-20			Bond Future	9.38	95.2015	9.3774	95.2015	0.00
16/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2254	2	2254	2	0.00
16/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2290	2	2290	2	0.00
16/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2218	2	2218	2	0.00
16/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2200	2	2200	2	0.00
16/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2169	2	2169	2	0.00
16/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2137	2	2137	2	0.00
16/10/2019	2032 On 07-May-20			Bond Future	9.45	92.7731	9.4452	92.7731	0.00
16/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2003	2	2003	2	0.00
16/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2063	2	2063	2	0.00
16/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2033	2	2033	2	0.00
16/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3818	4	3818	4	0.00
16/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3780	4	3780	4	0.00
16/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3857	4	3857	4	0.00
16/10/2019	2032 On 06-August-20			Bond Future	9.51	94.4997	9.5102	94.4997	0.00
16/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3447	0	3447	0	0.00
16/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3481	0	3481	0	0.00
16/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3515	0	3515	0	0.00
16/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3778	0	3778	0	0.00
16/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3842	0	3842	0	0.00
16/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3809	0	3809	0	0.00
16/10/2019	2033 On 07-November-19			Bond Future	102.59	102.5870	102.5919	102.5870	6,260.00
16/10/2019	2033 On 06-February-20			Bond Future	104.47	104.4681	104.4728	104.4681	0.00
16/10/2019	2033 On 07-May-20			Bond Future	105.20	105.1974	105.2025	105.1974	0.00
16/10/2019	2033 On 06-August-20			Bond Future	107.18	107.1793	107.1847	107.1793	0.00
16/10/2019	2037 On 07-November-19			Bond Future	9.71	92.7450	9.7119	92.7450	68,529.00
16/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2241	3	2241	3	0.00
16/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2353	3	2353	3	0.00
16/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2297	3	2297	3	0.00

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16/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	428	0	428	0	0.00
16/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	410	0	410	0	0.00
16/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	446	0	446	0	0.00
16/10/2019	2037 On 06-February-20			Bond Future	9.78	90.1635	9.7806	90.1635	0.00
16/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2115	2	2115	2	0.00
16/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2079	2	2079	2	0.00
16/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2043	2	2043	2	0.00
16/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2920	3	2920	3	0.00
16/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2960	3	2960	3	0.00
16/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2879	3	2879	3	0.00
16/10/2019	2037 On 07-May-20			Bond Future	9.85	91.8028	9.8524	91.8028	0.00
16/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2414	3	2414	3	0.00
16/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2447	3	2447	3	0.00
16/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2481	3	2481	3	0.00
16/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4312	4	4312	4	0.00
16/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4399	4	4399	4	0.00
16/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4356	4	4356	4	0.00
16/10/2019	2037 On 06-August-20			Bond Future	9.92	89.2519	9.9225	89.2519	0.00
16/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4059	0	4059	0	0.00
16/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4097	0	4097	0	0.00
16/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4022	0	4022	0	0.00
16/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4483	0	4483	0	0.00
16/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4446	0	4446	0	0.00
16/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4410	0	4410	0	0.00
16/10/2019	2038 On 07-November-19			Bond Future	120.64	120.6358	120.6413	120.6358	21,941.00
16/10/2019	2038 On 06-February-20			Bond Future	121.19	121.1896	121.1948	121.1896	0.00
16/10/2019	2038 On 07-May-20			Bond Future	123.43	123.4222	123.4281	123.4222	0.00
16/10/2019	2038 On 06-August-20			Bond Future	124.06	124.0544	124.0603	124.0544	0.00
16/10/2019	2040 On 07-November-19			Bond Future	9.86	95.4577	9.8573	95.4577	45,596.00
16/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2042	2	2042	2	0.00
16/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2155	2	2155	2	0.00
16/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2098	2	2098	2	0.00
16/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	972	1	972	1	1,260.00
16/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	54	0	54	0	1,260.00

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16/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	646	0	646	0	0.00
16/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	599	0	599	0	0.00
16/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1442	1	1442	1	0.00
16/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4797	4	4797	4	0.00
16/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	622	0	622	0	0.00
16/10/2019	2040 On 06-February-20			Bond Future	9.93	92.6748	9.9275	92.6748	0.00
16/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	25	0	25	0	0.00
16/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1910	2	1910	2	0.00
16/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1984	2	1984	2	0.00
16/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1948	2	1948	2	0.00
16/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	239	0	239	0	0.00
16/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3351	3	3351	3	0.00
16/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3398	3	3398	3	0.00
16/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	8233	8	8233	8	0.00
16/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13780	13	13780	13	0.00
16/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3443	3	3443	3	0.00
16/10/2019	2040 On 07-May-20			Bond Future	10.00	94.3597	10.0005	94.3597	0.00
16/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2600	3	2600	3	0.00
16/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2563	3	2563	3	0.00
16/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2527	3	2527	3	0.00
16/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4722	5	4722	5	0.00
16/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4629	4	4629	4	0.00
16/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4675	5	4675	5	0.00
16/10/2019	2040 On 06-August-20			Bond Future	10.07	91.6058	10.0722	91.6058	0.00
16/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4334	0	4334	0	0.00
16/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4374	0	4374	0	0.00
16/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4414	0	4414	0	0.00
16/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4745	0	4745	0	0.00
16/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4667	0	4667	0	0.00
16/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4706	0	4706	0	0.00
16/10/2019	2044 On 07-November-19			Bond Future	9.91	92.2532	9.9118	92.2532	38,312.00
16/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	1953	2	1953	2	0.00
16/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	4935	5	4935	5	0.00
16/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2008	2	2008	2	0.00

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16/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	13	0	13	0	328.00
16/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	623	1	623	1	328.00
16/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	1899	2	1899	2	0.00
16/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	762	1	762	1	0.00
16/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6365	6	6365	6	0.00
16/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	708	1	708	1	0.00
16/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2070	2	2070	2	0.00
16/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	734	1	734	1	0.00
16/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	109	0	109	0	328.00
16/10/2019	2044 On 06-February-20			Bond Future	9.98	89.5375	9.9799	89.5375	0.00
16/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	286	0	286	0	328.00
16/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1884	2	1884	2	0.00
16/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1778	2	1778	2	328.00
16/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1849	2	1849	2	0.00
16/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7011	7	7011	7	0.00
16/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1920	2	1920	2	0.00
16/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3685	3	3685	3	0.00
16/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3586	3	3586	3	0.00
16/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	830	1	830	1	328.00
16/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3635	3	3635	3	0.00
16/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3784	3	3784	3	0.00
16/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	8120	8	8120	8	0.00
16/10/2019	2044 On 07-May-20			Bond Future	10.05	91.1655	10.0506	91.1655	0.00
16/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2633	3	2633	3	0.00
16/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2706	3	2706	3	0.00
16/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1048	1	1048	1	556.00
16/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1214	1	1214	1	100.00
16/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3366	4	3366	4	100.00
16/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2670	3	2670	3	0.00
16/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3085	3	3085	3	556.00
16/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8661	9	8661	9	0.00
16/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9030	9	9030	9	0.00
16/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4740	5	4740	5	0.00
16/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7862	8	7862	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
16/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4237	4	4237	4	0.00
16/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3941	4	3941	4	0.00
16/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1353	1	1353	1	556.00
16/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1235	1	1235	1	100.00
16/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4788	5	4788	5	0.00
16/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7390	7	7390	7	0.00
16/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4692	5	4692	5	0.00
16/10/2019	2044 On 06-August-20			Bond Future	10.12	88.4775	10.1199	88.4775	0.00
16/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3635	4	3635	4	0.00
16/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1189	1	1189	1	140.00
16/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2932	3	2932	3	140.00
16/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3709	4	3709	4	0.00
16/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8522	9	8522	9	0.00
16/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3672	4	3672	4	0.00
16/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5709	5	5709	5	0.00
16/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2419	2	2419	2	140.00
16/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10871	11	10871	11	0.00
16/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6743	6	6743	6	0.00
16/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5663	5	5663	5	0.00
16/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5755	5	5755	5	0.00
16/10/2019	2046 On 07-November-19			Bond Future	111.32	111.3180	111.3236	111.3180	17,994.00
16/10/2019	2046 On 06-February-20			Bond Future	113.36	113.3591	113.3646	113.3591	0.00
16/10/2019	2046 On 07-May-20			Bond Future	113.71	113.6997	113.7056	113.6997	0.00
16/10/2019	2046 On 06-August-20			Bond Future	115.85	115.8419	115.8479	115.8419	0.00
16/10/2019	2050 On 07-November-19			Bond Future	115.35	115.6935	115.3545	115.6935	12,916.00
16/10/2019	2050 On 06-February-20			Bond Future	115.63	115.9794	115.6339	115.9794	0.00
16/10/2019	2050 On 07-May-20			Bond Future	117.76	118.1161	117.7646	118.1161	0.00
16/10/2019	2050 On 06-August-20			Bond Future	118.10	118.4617	118.1037	118.4617	0.00
16/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	AL37 On 07-November-19			Index Future	666.99	667.9300	666.9890	667.9300	0.00
16/10/2019	AL37 On 06-February-20			Index Future	679.05	680.0120	679.0530	680.0120	0.00
16/10/2019	AL37 On 07-May-20			Index Future	691.41	692.3800	691.4050	692.3800	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
16/10/2019	AL37 On 06-August-20			Index Future	704.27	705.2680	704.2740	705.2680	0.00
16/10/2019	AL7T On 07-November-19			Index Future	774.64	776.6210	774.6420	776.6210	120.00
16/10/2019	AL7T On 06-February-20			Index Future	788.65	790.6680	788.6530	790.6680	0.00
16/10/2019	AL7T On 07-May-20			Index Future	803.00	805.0500	802.9990	805.0500	0.00
16/10/2019	AL7T On 06-August-20			Index Future	817.95	820.0340	817.9450	820.0340	0.00
16/10/2019	ALBI On 07-November-19			Index Future	694.59	697.0450	694.5940	697.0450	214.00
16/10/2019	ALBI On 06-February-20			Index Future	707.16	709.6530	707.1570	709.6530	0.00
16/10/2019	ALBI On 07-May-20			Index Future	720.02	722.5600	720.0200	722.5600	0.00
16/10/2019	ALBI On 06-August-20			Index Future	733.42	736.0090	733.4220	736.0090	0.00
16/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2019	ES33 On 07-November-19			Bond Future	10.83	77.9436	10.8279	77.9436	350.00
16/10/2019	ES33 On 06-February-20			Bond Future	10.94	79.3536	10.9436	79.3536	0.00
16/10/2019	ES33 On 07-May-20			Bond Future	11.06	77.0031	11.0600	77.0031	0.00
16/10/2019	ES33 On 06-August-20			Bond Future	11.17	78.4363	11.1749	78.4363	0.00
16/10/2019	ES42 On 07-November-19			Bond Future	11.16	78.9231	11.1565	78.9231	4,919.00
16/10/2019	ES42 On 06-February-20			Bond Future	11.27	80.3508	11.2668	80.3508	0.00
16/10/2019	ES42 On 07-May-20			Bond Future	11.38	77.5477	11.3820	77.5477	0.00
16/10/2019	ES42 On 06-August-20			Bond Future	11.49	78.9909	11.4944	78.9909	0.00
16/10/2019	GOVI On 07-November-19			GOVI	687.42	689.9960	687.4190	689.9960	1,229.00
16/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	145190	17	145190	17	0.00
16/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	145090	17	145090	17	0.00
16/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	144990	17	144990	17	0.00
16/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-February-20			GOVI	699.85	702.4770	699.8520	702.4770	0.00
16/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	32780	1	32780	1	0.00
16/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	32980	1	32980	1	0.00
16/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	32880	1	32880	1	0.00
16/10/2019	GOVI On 07-May-20			GOVI	712.58	715.2540	712.5820	715.2540	0.00
16/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 07-May-20	719.99	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
16/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	74180	5	74180	5	0.00
16/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	73980	5	73980	5	0.00
16/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	74080	5	74080	5	0.00
16/10/2019	GOVI On 06-August-20			GOVI	725.85	728.5670	725.8450	728.5670	0.00
16/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
16/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	22850	0	22850	0	0.00
16/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	22750	0	22750	0	0.00
16/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	22950	0	22950	0	0.00
16/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2019	IGOV On 07-November-19			Index Future	261.94	262.0300	261.9390	262.0300	1,071.00
16/10/2019	IGOV On 06-February-20			Index Future	266.74	266.8340	266.7420	266.8340	39.00
16/10/2019	IGOV On 07-May-20			Index Future	271.66	271.7510	271.6570	271.7510	0.00
16/10/2019	IGOV On 06-August-20			Index Future	276.78	276.8710	276.7760	276.8710	0.00
16/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
16/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
16/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
16/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.7500	98.7700	98.7500	0.00
16/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.37	95.3400	95.3700	95.3400	0.00
16/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.32	94.2900	94.3200	94.2900	0.00
16/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.23	93.1900	93.2300	93.1900	0.00
16/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.11	93.0600	93.1100	93.0600	0.00
16/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.06	95.0000	95.0600	95.0000	51.00
16/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.97	94.9000	94.9700	94.9000	0.00
16/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.91	95.8300	95.9100	95.8300	0.00
16/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.63	99.5400	99.6300	99.5400	0.00
16/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.67	100.5700	100.6700	100.5700	0.00
16/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.75	93.6400	93.7500	93.6400	0.00
16/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.66	99.5400	99.6600	99.5400	0.00
16/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.90	94.7800	94.9000	94.7800	0.00
16/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.15	89.9400	90.1500	89.9400	0.00
16/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.96	86.7500	86.9600	86.7500	0.00
16/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.56	85.3500	85.5600	85.3500	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
16/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.67	87.4700	87.6700	87.4700	0.00
16/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.49	91.2900	91.4900	91.2900	0.00
16/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.96	89.7500	89.9600	89.7500	0.00
16/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.03	91.8100	92.0300	91.8100	0.00
16/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.57	97.3400	97.5700	97.3400	0.00
16/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.91	97.6700	97.9100	97.6700	0.00
16/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.23	90.9800	91.2300	90.9800	0.00
16/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.61	98.3500	98.6100	98.3500	0.00
16/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.98	91.7100	91.9800	91.7100	0.00
16/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
16/10/2019	R023 On 07-November-19			Bond Future	7.33	102.8772	7.3342	102.8772	55,418.00
16/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1861	2	1861	2	0.00
16/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1889	2	1889	2	0.00
16/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1917	2	1917	2	0.00
16/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	4	0	4	0	0.00
16/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	4	0	4	0	0.00
16/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	5	0	5	0	0.00
16/10/2019	R023 On 06-February-20			Bond Future	7.34	104.7382	7.3412	104.7382	0.00
16/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	907	1	907	1	0.00
16/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	945	1	945	1	0.00
16/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	926	1	926	1	0.00
16/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	417	0	417	0	0.00
16/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	409	0	409	0	0.00
16/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	425	0	425	0	0.00
16/10/2019	R023 On 07-May-20			Bond Future	7.33	102.7104	7.3324	102.7104	0.00
16/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	319	0	319	0	0.00
16/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	328	0	328	0	0.00
16/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	310	0	310	0	0.00
16/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1427	1	1427	1	0.00
16/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1411	1	1411	1	0.00
16/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1395	1	1395	1	0.00
16/10/2019	R023 On 06-August-20			Bond Future	7.30	104.6220	7.2993	104.6220	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
16/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	910	0	910	0	0.00
16/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	937	0	937	0	0.00
16/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	923	0	923	0	0.00
16/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	981	0	981	0	0.00
16/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	991	0	991	0	0.00
16/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	1001	0	1001	0	0.00
16/10/2019	R035 On 07-November-19			Bond Future	9.58	96.5468	9.5829	96.5468	98,102.00
16/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2518	3	2518	3	0.00
16/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	18	0	18	0	3,500.00
16/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	867	1	867	1	3,500.00
16/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2576	3	2576	3	0.00
16/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2635	3	2635	3	0.00
16/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4682	5	4682	5	0.00
16/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	353	0	353	0	0.00
16/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	368	0	368	0	0.00
16/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	78	0	78	0	3,500.00
16/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1348	1	1348	1	0.00
16/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5271	5	5271	5	0.00
16/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	338	0	338	0	0.00
16/10/2019	R035 On 06-February-20			Bond Future	9.66	98.2934	9.6560	98.2934	5,086.00
16/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2311	2	2311	2	0.00
16/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2273	2	2273	2	0.00
16/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2235	2	2235	2	0.00
16/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2732	2	2732	2	0.00
16/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2657	2	2657	2	0.00
16/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2694	2	2694	2	0.00
16/10/2019	R035 On 07-May-20			Bond Future	9.72	95.5775	9.7244	95.5775	0.00
16/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1292	1	1292	1	5,000.00
16/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3358	4	3358	4	5,000.00
16/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2342	3	2342	3	0.00
16/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2410	3	2410	3	0.00
16/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8238	9	8238	9	0.00
16/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2376	3	2376	3	0.00
16/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4249	4	4249	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
16/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3169	3	3169	3	0.00
16/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4165	4	4165	4	0.00
16/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1089	1	1089	1	5,000.00
16/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4207	4	4207	4	0.00
16/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5997	6	5997	6	0.00
16/10/2019	R035 On 06-August-20			Bond Future	9.79	97.3564	9.7898	97.3564	0.00
16/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2287	2	2287	2	24,761.00
16/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5217	5	5217	5	0.00
16/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1538	2	1538	2	3,000.00
16/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5178	5	5178	5	0.00
16/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5257	5	5257	5	0.00
16/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4308	4	4308	4	0.00
16/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4244	4	4244	4	0.00
16/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9576	9	9576	9	0.00
16/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8303	8	8303	8	0.00
16/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4276	4	4276	4	0.00
16/10/2019	R186 On 07-November-19			Bond Future	8.29	116.1258	8.2876	116.1258	124,271.00
16/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	598	1	598	1	3,750.00
16/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2556	3	2556	3	0.00
16/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3651	4	3651	4	0.00
16/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	476	1	476	1	0.00
16/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	547	1	547	1	4,955.00
16/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3757	4	3757	4	0.00
16/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3704	4	3704	4	0.00
16/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	19	0	19	0	0.00
16/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	975	1	975	1	7,500.00
16/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	874	1	874	1	0.00
16/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	20	0	20	0	0.00
16/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	78	0	78	0	4,955.00
16/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	21	0	21	0	0.00
16/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	812	1	812	1	3,750.00
16/10/2019	R186 On 06-February-20			Bond Future	8.33	112.9223	8.3349	112.9223	5,040.00
16/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1020	1	1020	1	1,007.00
16/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2274	2	2274	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
16/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2101	2	2101	2	0.00
16/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2345	3	2345	3	0.00
16/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4074	4	4074	4	0.00
16/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2310	2	2310	2	0.00
16/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1079	1	1079	1	0.00
16/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	487	0	487	0	1,007.00
16/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1196	1	1196	1	1,007.00
16/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	1060	1	1060	1	0.00
16/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2267	2	2267	2	0.00
16/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1097	1	1097	1	0.00
16/10/2019	R186 On 07-May-20			Bond Future	8.38	114.9757	8.3839	114.9757	0.00
16/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1377	1	1377	1	0.00
16/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4038	4	4038	4	0.00
16/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1867	2	1867	2	6,000.00
16/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1399	1	1399	1	0.00
16/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1354	1	1354	1	0.00
16/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	534	1	534	1	6,000.00
16/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	3043	3	3043	3	0.00
16/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4815	4	4815	4	0.00
16/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1176	1	1176	1	6,000.00
16/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2422	2	2422	2	0.00
16/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2979	3	2979	3	0.00
16/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	3011	3	3011	3	0.00
16/10/2019	R186 On 06-August-20			Bond Future	8.43	111.8108	8.4276	111.8108	0.00
16/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2470	0	2470	0	0.00
16/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2499	0	2499	0	0.00
16/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2440	0	2440	0	0.00
16/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2789	0	2789	0	0.00
16/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2767	0	2767	0	0.00
16/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2745	0	2745	0	0.00
16/10/2019	R197 On 07-November-19			Bond Future	308.59	308.5929	308.5892	308.5929	2,507.00
16/10/2019	R197 On 06-February-20			Bond Future	306.59	306.5963	306.5918	306.5963	40.00
16/10/2019	R197 On 07-May-20			Bond Future	312.24	312.2449	312.2413	312.2449	0.00
16/10/2019	R197 On 06-August-20			Bond Future	310.33	310.3349	310.3315	310.3349	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
16/10/2019	R202 On 07-November-19			Bond Future	233.36	233.3506	233.3611	233.3506	9,029.00
16/10/2019	R202 On 06-February-20			Bond Future	233.57	233.5635	233.5733	233.5635	0.00
16/10/2019	R202 On 07-May-20			Bond Future	237.88	237.8668	237.8776	237.8668	0.00
16/10/2019	R202 On 06-August-20			Bond Future	238.22	238.2092	238.2202	238.2092	0.00
16/10/2019	R207 On 07-November-19			Bond Future	6.81	102.4044	6.8101	102.4044	3,123.00
16/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	850	1	850	1	0.00
16/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	848	1	848	1	0.00
16/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	846	1	846	1	0.00
16/10/2019	R208 On 07-November-19			Bond Future	6.61	100.9708	6.6092	100.9708	11,067.00
16/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	309	0	309	0	0.00
16/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	297	0	297	0	0.00
16/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	286	0	286	0	0.00
16/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	10	0	10	0	0.00
16/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	11	0	11	0	0.00
16/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	9	0	9	0	0.00
16/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7973	6.4420	102.7973	0.00
16/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	23	0	23	0	0.00
16/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	25	0	25	0	0.00
16/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	26	0	26	0	0.00
16/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	353	0	353	0	0.00
16/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	372	0	372	0	0.00
16/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	363	0	363	0	0.00
16/10/2019	R208 On 07-May-20			Bond Future	6.17	101.2634	6.1690	101.2634	0.00
16/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1171	1	1171	1	0.00
16/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1179	1	1179	1	0.00
16/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1162	1	1162	1	0.00
16/10/2019	R208 On 06-August-20			Bond Future	5.62	103.1481	5.6155	103.1481	0.00
16/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	160	0	160	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
16/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	163	0	163	0	0.00
16/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	156	0	156	0	0.00
16/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	197	0	197	0	0.00
16/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	194	0	194	0	0.00
16/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	191	0	191	0	0.00
16/10/2019	R209 On 07-November-19			Bond Future	9.58	73.9112	9.5753	73.9112	100,287.00
16/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	1855	2	1855	2	0.00
16/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	19	0	19	0	8,000.00
16/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	714	1	714	1	5,000.00
16/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	1950	2	1950	2	0.00
16/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	334	0	334	0	8,000.00
16/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	1902	2	1902	2	0.00
16/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1716	2	1716	2	0.00
16/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1958	2	1958	2	0.00
16/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	380	0	380	0	0.00
16/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	395	0	395	0	0.00
16/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	463	0	463	0	8,000.00
16/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4478	4	4478	4	0.00
16/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	411	0	411	0	0.00
16/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1207	1	1207	1	0.00
16/10/2019	R209 On 06-February-20			Bond Future	9.64	75.2482	9.6371	75.2482	0.00
16/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1757	2	1757	2	0.00
16/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1727	2	1727	2	0.00
16/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1787	2	1787	2	0.00
16/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2618	2	2618	2	0.00
16/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2583	2	2583	2	0.00
16/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2548	2	2548	2	0.00
16/10/2019	R209 On 07-May-20			Bond Future	9.70	73.4653	9.7002	73.4653	0.00
16/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2076	2	2076	2	0.00
16/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2134	2	2134	2	0.00
16/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2105	2	2105	2	0.00
16/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3657	3	3657	3	0.00
16/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3621	3	3621	3	0.00
16/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3694	3	3694	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
16/10/2019	R209 On 06-August-20			Bond Future	9.76	74.8327	9.7605	74.8327	0.00
16/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
16/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	35014	35	35014	35	0.00
16/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	35123	35	35123	35	0.00
16/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34906	34	34906	34	0.00
16/10/2019	R210 On 07-November-19			Bond Future	188.51	188.5065	188.5131	188.5065	2,132.00
16/10/2019	R210 On 06-February-20			Bond Future	191.97	191.9631	191.9692	191.9631	0.00
16/10/2019	R210 On 07-May-20			Bond Future	192.86	192.8499	192.8567	192.8499	0.00
16/10/2019	R210 On 06-August-20			Bond Future	196.49	196.4834	196.4905	196.4834	0.00
16/10/2019	R212 On 07-November-19			Bond Future	162.15	162.1485	162.1464	162.1485	7,384.00
16/10/2019	R212 On 06-February-20			Bond Future	162.87	162.8758	162.8732	162.8758	0.00
16/10/2019	R212 On 07-May-20			Bond Future	165.87	165.8766	165.8745	165.8766	0.00
16/10/2019	R212 On 06-August-20			Bond Future	166.71	166.7084	166.7063	166.7084	0.00
16/10/2019	R213 On 07-November-19			Bond Future	9.17	86.5195	9.1714	86.5195	23,319.00
16/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2639	3	2639	3	0.00
16/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2692	3	2692	3	0.00
16/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2746	3	2746	3	0.00
16/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	130	0	130	0	0.00
16/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	143	0	143	0	0.00
16/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	136	0	136	0	0.00
16/10/2019	R213 On 06-February-20			Bond Future	9.24	88.0846	9.2376	88.0846	0.00
16/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2080	2	2080	2	0.00
16/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2047	2	2047	2	0.00
16/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2014	2	2014	2	0.00
16/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1849	2	1849	2	0.00
16/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1877	2	1877	2	0.00
16/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1821	2	1821	2	0.00
16/10/2019	R213 On 07-May-20			Bond Future	9.30	86.1345	9.2992	86.1345	0.00
16/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1773	2	1773	2	0.00
16/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1799	2	1799	2	0.00
16/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1825	2	1825	2	0.00
16/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3528	3	3528	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
16/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3599	3	3599	3	0.00
16/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3563	3	3563	3	0.00
16/10/2019	R213 On 06-August-20			Bond Future	9.36	87.7376	9.3570	87.7376	0.00
16/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3087	0	3087	0	0.00
16/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3151	0	3151	0	0.00
16/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3119	0	3119	0	0.00
16/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3457	0	3457	0	0.00
16/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3430	0	3430	0	0.00
16/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3485	0	3485	0	0.00
16/10/2019	R214 On 07-November-19			Bond Future	9.83	72.1531	9.8266	72.1531	16,236.00
16/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1751	2	1751	2	0.00
16/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1797	2	1797	2	0.00
16/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1705	2	1705	2	0.00
16/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	550	0	550	0	0.00
16/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	530	0	530	0	0.00
16/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	511	0	511	0	0.00
16/10/2019	R214 On 06-February-20			Bond Future	9.89	73.4583	9.8943	73.4583	0.00
16/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1708	2	1708	2	0.00
16/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1769	2	1769	2	0.00
16/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1738	2	1738	2	0.00
16/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2917	3	2917	3	0.00
16/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2879	3	2879	3	0.00
16/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2955	3	2955	3	0.00
16/10/2019	R214 On 07-May-20			Bond Future	9.96	71.4960	9.9576	71.4960	0.00
16/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2387	3	2387	3	0.00
16/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2418	3	2418	3	0.00
16/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2356	3	2356	3	0.00
16/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3748	4	3748	4	0.00
16/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3711	4	3711	4	0.00
16/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3674	4	3674	4	0.00
16/10/2019	R214 On 06-August-20			Bond Future	10.02	72.8267	10.0181	72.8267	0.00
16/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3688	0	3688	0	0.00
16/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3755	0	3755	0	0.00
16/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3722	0	3722	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
16/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	4004	0	4004	0	0.00
16/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3939	0	3939	0	0.00
16/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3972	0	3972	0	0.00
16/10/2019	R248 On 07-November-19			Bond Future	9.89	91.4464	9.8920	91.4464	89,446.00
16/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	1939	2	1939	2	0.00
16/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1884	2	1884	2	0.00
16/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1829	2	1829	2	0.00
16/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	799	1	799	1	0.00
16/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	828	1	828	1	0.00
16/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	770	1	770	1	0.00
16/10/2019	R248 On 06-February-20			Bond Future	9.96	93.1007	9.9613	93.1007	400.00
16/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1758	2	1758	2	0.00
16/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1795	2	1795	2	0.00
16/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1722	2	1722	2	0.00
16/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3877	3	3877	3	0.00
16/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3980	4	3980	4	0.00
16/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3928	4	3928	4	0.00
16/10/2019	R248 On 07-May-20			Bond Future	10.03	90.3537	10.0262	90.3537	0.00
16/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2693	3	2693	3	0.00
16/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2768	3	2768	3	0.00
16/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2730	3	2730	3	0.00
16/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4829	5	4829	5	0.00
16/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4879	5	4879	5	0.00
16/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4780	5	4780	5	0.00
16/10/2019	R248 On 06-August-20			Bond Future	10.09	92.0355	10.0883	92.0355	0.00
16/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2292	2	2292	2	20,640.00
16/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5857	6	5857	6	0.00
16/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5948	6	5948	6	0.00
16/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1635	2	1635	2	3,000.00
16/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5903	6	5903	6	0.00
16/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	5070	5	5070	5	0.00
16/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	5034	5	5034	5	0.00
16/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11489	11	11489	11	0.00
16/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5106	5	5106	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
16/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9720	9	9720	9	0.00
