



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
28/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	2025 On 07-November-19			Bond Future	137.64	137.5013	137.6369	137.5013	731.00
28/10/2019	2025 On 06-February-20			Bond Future	138.68	138.5418	138.6797	138.5418	1,363.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2019	2025 On 07-May-20			Bond Future	141.24	141.0951	141.2357	141.0951	0.00
28/10/2019	2025 On 06-August-20			Bond Future	142.39	142.2462	142.3895	142.2462	0.00
28/10/2019	2029 On 07-November-19			Bond Future	101.84	101.7125	101.8428	101.7125	1,851.00
28/10/2019	2029 On 06-February-20			Bond Future	103.71	103.5725	103.7050	103.5725	3,860.00
28/10/2019	2029 On 07-May-20			Bond Future	104.50	104.3689	104.5039	104.3689	0.00
28/10/2019	2029 On 06-August-20			Bond Future	106.47	106.3338	106.4715	106.3338	0.00
28/10/2019	2030 On 07-November-19			Bond Future	8.87	96.5144	8.8677	96.5144	26,351.00
28/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3803	4	3803	4	0.00
28/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1584	2	1584	2	5,500.00
28/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	70	0	70	0	5,500.00
28/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2724	3	2724	3	0.00
28/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1327	1	1327	1	0.00
28/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3864	4	3864	4	0.00
28/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5471	5	5471	5	0.00
28/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2138	2	2138	2	0.00
28/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2429	2	2429	2	0.00
28/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	6	0	6	0	0.00
28/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3743	4	3743	4	0.00
28/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1691	2	1691	2	0.00
28/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	5117	5	5117	5	0.00
28/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5999	6	5999	6	0.00
28/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	51	0	51	0	0.00
28/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	870	1	870	1	0.00
28/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	3023	3	3023	3	0.00
28/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	12	0	12	0	2,500.00
28/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	347	0	347	0	5,070.00
28/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	32	0	32	0	0.00
28/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
28/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	3	0	3	0	0.00
28/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	100	0	100	0	0.00
28/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
28/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	1975	2	1975	2	0.00
28/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	174	0	174	0	5,403.00
28/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	1798	2	1798	2	0.00

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28/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	3	0	3	0	0.00
28/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	118	0	118	0	0.00
28/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	3	0	3	0	0.00
28/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	0	0	0	0	5,500.00
28/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	20	0	20	0	2,750.00
28/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	50	0	50	0	2,750.00
28/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3052	3	3052	3	0.00
28/10/2019	2030 On 06-February-20			Bond Future	8.92	94.2467	8.9241	94.2467	75,002.00
28/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	2067	2	2067	2	5,820.00
28/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	542	1	542	1	5,820.00
28/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	3029	3	3029	3	0.00
28/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2585	3	2585	3	0.00
28/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2624	3	2624	3	0.00
28/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2663	3	2663	3	0.00
28/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1203	1	1203	1	0.00
28/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	3895	4	3895	4	0.00
28/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1020	1	1020	1	5,000.00
28/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1247	1	1247	1	0.00
28/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1225	1	1225	1	0.00
28/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1593	2	1593	2	0.00
28/10/2019	2030 On 07-May-20			Bond Future	8.98	95.9609	8.9836	95.9609	0.00
28/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1955	2	1955	2	0.00
28/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1927	2	1927	2	0.00
28/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1899	2	1899	2	0.00
28/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3123	3	3123	3	0.00
28/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3157	3	3157	3	0.00
28/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3089	3	3089	3	0.00
28/10/2019	2030 On 06-August-20			Bond Future	9.04	93.7364	9.0405	93.7364	0.00
28/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3329	3	3329	3	0.00
28/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3398	3	3398	3	0.00
28/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3363	3	3363	3	0.00
28/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3007	3	3007	3	0.00
28/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	2982	3	2982	3	0.00
28/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3033	3	3033	3	0.00

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28/10/2019	2032 On 07-November-19			Bond Future	9.19	94.0920	9.1935	94.0920	20,850.00
28/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3577	4	3577	4	0.00
28/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3512	4	3512	4	0.00
28/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3448	3	3448	3	0.00
28/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	14	0	14	0	0.00
28/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	15	0	15	0	0.00
28/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	12	0	12	0	0.00
28/10/2019	2032 On 06-February-20			Bond Future	9.26	95.7893	9.2561	95.7893	54,303.00
28/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2578	3	2578	3	0.00
28/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2618	3	2618	3	0.00
28/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2538	3	2538	3	0.00
28/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1695	2	1695	2	0.00
28/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1668	2	1668	2	0.00
28/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1640	2	1640	2	0.00
28/10/2019	2032 On 07-May-20			Bond Future	9.32	93.3721	9.3196	93.3721	0.00
28/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2348	2	2348	2	0.00
28/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2413	2	2413	2	0.00
28/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2380	2	2380	2	0.00
28/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3325	3	3325	3	0.00
28/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3289	3	3289	3	0.00
28/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3362	3	3362	3	0.00
28/10/2019	2032 On 06-August-20			Bond Future	9.38	95.1084	9.3802	95.1084	0.00
28/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3804	4	3804	4	0.00
28/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3840	4	3840	4	0.00
28/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3876	4	3876	4	0.00
28/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3285	3	3285	3	0.00
28/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3344	3	3344	3	0.00
28/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3315	3	3315	3	0.00
28/10/2019	2033 On 07-November-19			Bond Future	102.02	102.0796	102.0231	102.0796	490.00
28/10/2019	2033 On 06-February-20			Bond Future	103.89	103.9463	103.8887	103.9463	5,770.00
28/10/2019	2033 On 07-May-20			Bond Future	104.61	104.6665	104.6079	104.6665	0.00
28/10/2019	2033 On 06-August-20			Bond Future	106.58	106.6371	106.5774	106.6371	0.00
28/10/2019	2037 On 07-November-19			Bond Future	9.59	93.3197	9.5888	93.3197	32,641.00
28/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2808	3	2808	3	0.00

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28/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2946	3	2946	3	0.00
28/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2877	3	2877	3	0.00
28/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	58	0	58	0	0.00
28/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	53	0	53	0	0.00
28/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	63	0	63	0	0.00
28/10/2019	2037 On 06-February-20			Bond Future	9.65	90.7438	9.6542	90.7438	59,357.00
28/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2449	3	2449	3	0.00
28/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2408	2	2408	2	0.00
28/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2368	2	2368	2	0.00
28/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2287	2	2287	2	0.00
28/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2323	2	2323	2	0.00
28/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2252	2	2252	2	0.00
28/10/2019	2037 On 07-May-20			Bond Future	9.72	92.3942	9.7218	92.3942	0.00
28/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2745	3	2745	3	0.00
28/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2782	3	2782	3	0.00
28/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2819	3	2819	3	0.00
28/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	3670	4	3670	4	0.00
28/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	3750	4	3750	4	0.00
28/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	3710	4	3710	4	0.00
28/10/2019	2037 On 06-August-20			Bond Future	9.79	89.8529	9.7878	89.8529	0.00
28/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4487	5	4487	5	0.00
28/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4527	5	4527	5	0.00
28/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4447	4	4447	4	0.00
28/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	3911	4	3911	4	0.00
28/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	3877	4	3877	4	0.00
28/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	3843	4	3843	4	0.00
28/10/2019	2038 On 07-November-19			Bond Future	120.31	120.3116	120.3135	120.3116	11,584.00
28/10/2019	2038 On 06-February-20			Bond Future	120.86	120.8535	120.8552	120.8535	10,425.00
28/10/2019	2038 On 07-May-20			Bond Future	123.08	123.0808	123.0826	123.0808	0.00
28/10/2019	2038 On 06-August-20			Bond Future	123.71	123.7045	123.7066	123.7045	0.00
28/10/2019	2040 On 07-November-19			Bond Future	9.74	96.0322	9.7390	96.0322	7,805.00
28/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2500	3	2500	3	0.00
28/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2642	3	2642	3	0.00
28/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2571	3	2571	3	0.00

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28/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1084	1	1084	1	1,260.00
28/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	17	0	17	0	1,260.00
28/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	129	0	129	0	0.00
28/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	111	0	111	0	0.00
28/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	579	1	579	1	0.00
28/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	3785	4	3785	4	0.00
28/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	120	0	120	0	0.00
28/10/2019	2040 On 06-February-20			Bond Future	9.81	93.2547	9.8061	93.2547	40,297.00
28/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	27	0	27	0	0.00
28/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2283	2	2283	2	0.00
28/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2365	2	2365	2	0.00
28/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2324	2	2324	2	0.00
28/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	320	0	320	0	0.00
28/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	2744	3	2744	3	0.00
28/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	2786	3	2786	3	0.00
28/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7325	7	7325	7	0.00
28/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	2828	3	2828	3	0.00
28/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	12794	13	12794	13	0.00
28/10/2019	2040 On 07-May-20			Bond Future	9.88	94.9508	9.8752	94.9508	0.00
28/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2940	3	2940	3	0.00
28/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2900	3	2900	3	0.00
28/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2860	3	2860	3	0.00
28/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4048	4	4048	4	0.00
28/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	3963	4	3963	4	0.00
28/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4005	4	4005	4	0.00
28/10/2019	2040 On 06-August-20			Bond Future	9.94	92.2064	9.9429	92.2064	0.00
28/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4772	5	4772	5	0.00
28/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4815	5	4815	5	0.00
28/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4858	5	4858	5	0.00
28/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4159	4	4159	4	0.00
28/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4087	4	4087	4	0.00
28/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4123	4	4123	4	0.00
28/10/2019	2044 On 07-November-19			Bond Future	9.80	92.7504	9.8038	92.7504	9,398.00
28/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2299	2	2299	2	0.00

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28/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5736	6	5736	6	0.00
28/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2369	2	2369	2	0.00
28/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	1	0	1	0	328.00
28/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	577	1	577	1	328.00
28/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2230	2	2230	2	0.00
28/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	188	0	188	0	0.00
28/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5449	5	5449	5	0.00
28/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	164	0	164	0	0.00
28/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1119	1	1119	1	0.00
28/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	176	0	176	0	0.00
28/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	4	0	4	0	328.00
28/10/2019	2044 On 06-February-20			Bond Future	9.87	90.0391	9.8691	90.0391	34,241.00
28/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	327	0	327	0	328.00
28/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2137	2	2137	2	0.00
28/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	2018	2	2018	2	328.00
28/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	2097	2	2097	2	0.00
28/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7666	8	7666	8	0.00
28/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2177	2	2177	2	0.00
28/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3017	3	3017	3	0.00
28/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	2927	3	2927	3	0.00
28/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	568	1	568	1	328.00
28/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	2971	3	2971	3	0.00
28/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3107	3	3107	3	0.00
28/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7245	7	7245	7	0.00
28/10/2019	2044 On 07-May-20			Bond Future	9.94	91.6766	9.9363	91.6766	0.00
28/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2937	3	2937	3	0.00
28/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	3016	3	3016	3	0.00
28/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1194	1	1194	1	556.00
28/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1378	1	1378	1	100.00
28/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3732	4	3732	4	100.00
28/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2977	3	2977	3	0.00
28/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3429	3	3429	3	556.00
28/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9317	9	9317	9	0.00
28/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9704	10	9704	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
28/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4113	4	4113	4	0.00
28/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7074	7	7074	7	0.00
28/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3647	4	3647	4	0.00
28/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3374	3	3374	3	0.00
28/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1076	1	1076	1	556.00
28/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	975	1	975	1	100.00
28/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4158	4	4158	4	0.00
28/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	6621	7	6621	7	0.00
28/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4069	4	4069	4	0.00
28/10/2019	2044 On 06-August-20			Bond Future	10.00	88.9967	10.0022	88.9967	0.00
28/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3980	4	3980	4	0.00
28/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1329	1	1329	1	140.00
28/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3224	3	3224	3	140.00
28/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	4059	4	4059	4	0.00
28/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	9123	9	9123	9	0.00
28/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	4019	4	4019	4	0.00
28/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5107	5	5107	5	0.00
28/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2071	2	2071	2	140.00
28/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10061	10	10061	10	0.00
28/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6086	6	6086	6	0.00
28/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5063	5	5063	5	0.00
28/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5150	5	5150	5	0.00
28/10/2019	2046 On 07-November-19			Bond Future	110.53	110.7336	110.5348	110.7336	12,374.00
28/10/2019	2046 On 06-February-20			Bond Future	112.56	112.7586	112.5560	112.7586	4,591.00
28/10/2019	2046 On 07-May-20			Bond Future	112.88	113.0887	112.8823	113.0887	0.00
28/10/2019	2046 On 06-August-20			Bond Future	115.01	115.2177	115.0075	115.2177	0.00
28/10/2019	2050 On 07-November-19			Bond Future	115.37	115.4862	115.3735	115.4862	5,298.00
28/10/2019	2050 On 06-February-20			Bond Future	115.65	115.7623	115.6475	115.7623	8,757.00
28/10/2019	2050 On 07-May-20			Bond Future	117.78	117.8957	117.7790	117.8957	0.00
28/10/2019	2050 On 06-August-20			Bond Future	118.12	118.2356	118.1165	118.2356	0.00
28/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	AL37 On 07-November-19			Index Future	669.56	669.4870	669.5580	669.4870	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
28/10/2019	AL37 On 06-February-20			Index Future	681.63	681.5640	681.6330	681.5640	0.00
28/10/2019	AL37 On 07-May-20			Index Future	694.04	693.9620	694.0350	693.9620	0.00
28/10/2019	AL37 On 06-August-20			Index Future	706.94	706.8680	706.9420	706.8680	0.00
28/10/2019	AL7T On 07-November-19			Index Future	780.16	780.3030	780.1560	780.3030	0.00
28/10/2019	AL7T On 06-February-20			Index Future	794.23	794.3780	794.2260	794.3780	0.00
28/10/2019	AL7T On 07-May-20			Index Future	808.68	808.8290	808.6760	808.8290	0.00
28/10/2019	AL7T On 06-August-20			Index Future	823.72	823.8710	823.7150	823.8710	0.00
28/10/2019	ALBI On 07-November-19			Index Future	700.37	700.3640	700.3660	700.3640	202.00
28/10/2019	ALBI On 06-February-20			Index Future	713.00	712.9980	712.9970	712.9980	371.00
28/10/2019	ALBI On 07-May-20			Index Future	725.97	725.9690	725.9690	725.9690	0.00
28/10/2019	ALBI On 06-August-20			Index Future	739.47	739.4690	739.4700	739.4690	0.00
28/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C214 On 28-February-41			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
28/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2019	ES33 On 07-November-19			Bond Future	10.64	78.5673	10.6445	78.5673	0.00
28/10/2019	ES33 On 06-February-20			Bond Future	10.75	79.9845	10.7542	79.9845	350.00
28/10/2019	ES33 On 07-May-20			Bond Future	10.86	77.6459	10.8636	77.6459	0.00
28/10/2019	ES33 On 06-August-20			Bond Future	10.97	79.0898	10.9716	79.0898	0.00
28/10/2019	ES42 On 07-November-19			Bond Future	10.99	79.5625	10.9939	79.5625	0.00
28/10/2019	ES42 On 06-February-20			Bond Future	11.10	80.9977	11.0990	80.9977	4,919.00
28/10/2019	ES42 On 07-May-20			Bond Future	11.21	78.2067	11.2081	78.2067	0.00
28/10/2019	ES42 On 06-August-20			Bond Future	11.31	79.6610	11.3145	79.6610	0.00
28/10/2019	GOVI On 07-November-19			GOVI	693.22	693.2680	693.2180	693.2680	387.00
28/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	203180	20	203180	20	0.00
28/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	203080	20	203080	20	0.00
28/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	202980	20	202980	20	0.00
28/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 06-February-20			GOVI	705.72	705.7730	705.7200	705.7730	1,054.00
28/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	25700	3	25700	3	0.00
28/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	25800	3	25800	3	0.00
28/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	25900	3	25900	3	0.00
28/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 07-May-20			GOVI	718.56	718.6120	718.5600	718.6120	0.00
28/10/2019	GOVI On 07-May-20	719.98	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
28/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	14400	1	14400	1	0.00
28/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	14200	1	14200	1	0.00
28/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	14300	1	14300	1	0.00
28/10/2019	GOVI On 06-August-20			GOVI	731.92	731.9760	731.9230	731.9760	0.00
28/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	37830	4	37830	4	0.00
28/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	37930	4	37930	4	0.00
28/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	38030	4	38030	4	0.00
28/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
28/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
28/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2019	IGOV On 07-November-19			Index Future	261.20	261.3600	261.2000	261.3600	318.00
28/10/2019	IGOV On 06-February-20			Index Future	265.98	266.1390	265.9760	266.1390	1,011.00
28/10/2019	IGOV On 07-May-20			Index Future	270.88	271.0440	270.8780	271.0440	0.00
28/10/2019	IGOV On 06-August-20			Index Future	275.98	276.1470	275.9780	276.1470	0.00
28/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
28/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
28/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9700	101.9600	101.9700	0.00
28/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
28/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3400	95.3500	95.3400	0.00
28/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.29	94.2800	94.2900	94.2800	0.00
28/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.19	93.1800	93.1900	93.1800	0.00
28/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.04	93.0300	93.0400	93.0300	0.00
28/10/2019	IS05 On 21-December-21			Interest Rate Swap	94.98	94.9700	94.9800	94.9700	51.00
28/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.80	95.8000	95.8000	95.8000	0.00
28/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.51	99.5100	99.5100	99.5100	0.00
28/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.55	100.5400	100.5500	100.5400	0.00
28/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.61	93.6000	93.6100	93.6000	0.00
28/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.51	99.4900	99.5100	99.4900	0.00
28/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7200	94.7400	94.7200	0.00
28/10/2019	IS10 On 17-December-25			Interest Rate Swap	89.91	89.8600	89.9100	89.8600	0.00

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28/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.71	86.6600	86.7100	86.6600	0.00
28/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.31	85.2600	85.3100	85.2600	0.00
28/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.42	87.3700	87.4200	87.3700	0.00
28/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.25	91.2000	91.2500	91.2000	0.00
28/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.71	89.6700	89.7100	89.6700	0.00
28/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.78	91.7500	91.7800	91.7500	0.00
28/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.32	97.3000	97.3200	97.3000	0.00
28/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.65	97.6400	97.6500	97.6400	0.00
28/10/2019	IS10 On 22-March-28			Interest Rate Swap	90.95	90.9400	90.9500	90.9400	0.00
28/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.33	98.3300	98.3300	98.3300	0.00
28/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
28/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/10/2019	R023 On 07-November-19			Bond Future	7.24	103.0292	7.2415	103.0292	13,519.00
28/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2126	2	2126	2	0.00
28/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2154	2	2154	2	0.00
28/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2183	2	2183	2	0.00
28/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
28/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
28/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
28/10/2019	R023 On 06-February-20			Bond Future	7.24	104.8877	7.2417	104.8877	39,582.00
28/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	1053	1	1053	1	0.00
28/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1095	1	1095	1	0.00
28/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1074	1	1074	1	0.00
28/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	295	0	295	0	0.00
28/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	289	0	289	0	0.00
28/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	301	0	301	0	0.00
28/10/2019	R023 On 07-May-20			Bond Future	7.22	102.8632	7.2230	102.8632	16,047.00
28/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	383	0	383	0	0.00
28/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	393	0	393	0	0.00
28/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	373	0	373	0	0.00
28/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1216	1	1216	1	0.00
28/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1200	1	1200	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
28/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1185	1	1185	1	0.00
28/10/2019	R023 On 06-August-20			Bond Future	7.18	104.7761	7.1789	104.7761	0.00
28/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	1059	1	1059	1	0.00
28/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	1087	1	1087	1	0.00
28/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	1073	1	1073	1	0.00
28/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	853	1	853	1	0.00
28/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	862	1	862	1	0.00
28/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	871	1	871	1	0.00
28/10/2019	R035 On 07-November-19			Bond Future	9.46	97.1225	9.4594	97.1225	10,307.00
28/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	3141	3	3141	3	0.00
28/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	3	0	3	0	3,500.00
28/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	993	1	993	1	3,500.00
28/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	3211	3	3211	3	0.00
28/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3281	3	3281	3	0.00
28/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5554	6	5554	6	0.00
28/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	39	0	39	0	0.00
28/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	43	0	43	0	0.00
28/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	2	0	2	0	3,500.00
28/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	526	1	526	1	0.00
28/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4308	4	4308	4	0.00
28/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	36	0	36	0	0.00
28/10/2019	R035 On 06-February-20			Bond Future	9.53	98.8745	9.5288	98.8745	104,438.00
28/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2666	3	2666	3	0.00
28/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2623	3	2623	3	0.00
28/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2581	3	2581	3	0.00
28/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2117	2	2117	2	0.00
28/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2051	2	2051	2	0.00
28/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2084	2	2084	2	0.00
28/10/2019	R035 On 07-May-20			Bond Future	9.59	96.1697	9.5930	96.1697	0.00
28/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1501	2	1501	2	5,000.00
28/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3785	4	3785	4	5,000.00
28/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2670	3	2670	3	0.00
28/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2744	3	2744	3	0.00
28/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8954	9	8954	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2707	3	2707	3	0.00
28/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	3599	4	3599	4	0.00
28/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2618	3	2618	3	0.00
28/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3521	4	3521	4	0.00
28/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	827	1	827	1	5,000.00
28/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3560	4	3560	4	0.00
28/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5227	5	5227	5	0.00
28/10/2019	R035 On 06-August-20			Bond Future	9.65	97.9581	9.6541	97.9581	0.00
28/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2525	3	2525	3	24,761.00
28/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5677	6	5677	6	0.00
28/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1718	2	1718	2	3,000.00
28/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5634	6	5634	6	0.00
28/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5719	6	5719	6	0.00
28/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	3770	4	3770	4	0.00
28/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3711	4	3711	4	0.00
28/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	8761	9	8761	9	0.00
28/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7547	8	7547	8	0.00
28/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3740	4	3740	4	0.00
28/10/2019	R186 On 07-November-19			Bond Future	8.16	116.5652	8.1612	116.5652	57,319.00
28/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	768	1	768	1	3,750.00
28/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	3201	3	3201	3	0.00
28/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4351	4	4351	4	0.00
28/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	589	1	589	1	0.00
28/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	693	1	693	1	4,955.00
28/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4459	4	4459	4	0.00
28/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4405	4	4405	4	0.00
28/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
28/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	367	0	367	0	7,500.00
28/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	300	0	300	0	0.00
28/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	0	0	0	0	0.00
28/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	2	0	2	0	4,955.00
28/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	261	0	261	0	3,750.00
28/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	0	0	0	0	0.00
28/10/2019	R186 On 06-February-20			Bond Future	8.20	113.3639	8.2031	113.3639	94,784.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1235	1	1235	1	821.00
28/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2668	3	2668	3	0.00
28/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2475	3	2475	3	0.00
28/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2746	3	2746	3	0.00
28/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4617	5	4617	5	0.00
28/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2707	3	2707	3	0.00
28/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	748	1	748	1	0.00
28/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	302	0	302	0	821.00
28/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	842	1	842	1	821.00
28/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	733	1	733	1	0.00
28/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1753	2	1753	2	0.00
28/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	762	1	762	1	0.00
28/10/2019	R186 On 07-May-20			Bond Future	8.25	115.4259	8.2452	115.4259	0.00
28/10/2019	R186 On 07-May-20	8.50	Call	Bond Future	2866	3	2866	3	0.00
28/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1615	2	1615	2	0.00
28/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4506	5	4506	5	0.00
28/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2164	2	2164	2	6,000.00
28/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1641	2	1641	2	0.00
28/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1590	2	1590	2	0.00
28/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	650	1	650	1	6,000.00
28/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2537	3	2537	3	0.00
28/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4188	4	4188	4	0.00
28/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	902	1	902	1	6,000.00
28/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2479	2	2479	2	0.00
28/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	1978	2	1978	2	0.00
28/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2508	3	2508	3	0.00
28/10/2019	R186 On 07-May-20	8.50	Put	Bond Future	1507	2	1507	2	23,208.00
28/10/2019	R186 On 06-August-20			Bond Future	8.28	112.2677	8.2819	112.2677	0.00
28/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2798	3	2798	3	0.00
28/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2829	3	2829	3	0.00
28/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2766	3	2766	3	0.00
28/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2361	2	2361	2	0.00
28/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2341	2	2341	2	0.00
28/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2321	2	2321	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
28/10/2019	R197 On 07-November-19			Bond Future	307.62	307.6253	307.6249	307.6253	1,557.00
28/10/2019	R197 On 06-February-20			Bond Future	305.60	305.5959	305.5950	305.5959	2,390.00
28/10/2019	R197 On 07-May-20			Bond Future	311.23	311.2280	311.2274	311.2280	0.00
28/10/2019	R197 On 06-August-20			Bond Future	309.29	309.2943	309.2939	309.2943	0.00
28/10/2019	R202 On 07-November-19			Bond Future	232.38	233.1343	232.3758	233.1343	7,999.00
28/10/2019	R202 On 06-February-20			Bond Future	232.56	233.3318	232.5590	233.3318	3,022.00
28/10/2019	R202 On 07-May-20			Bond Future	236.85	237.6319	236.8454	237.6319	0.00
28/10/2019	R202 On 06-August-20			Bond Future	237.17	237.9666	237.1650	237.9666	0.00
28/10/2019	R207 On 07-November-19			Bond Future	6.86	102.3947	6.8559	102.3947	3,123.00
28/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	858	1	858	1	0.00
28/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	856	1	856	1	0.00
28/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	854	1	854	1	0.00
28/10/2019	R208 On 07-November-19			Bond Future	6.62	100.9519	6.6214	100.9519	2,194.00
28/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	287	0	287	0	0.00
28/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	274	0	274	0	0.00
28/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	262	0	262	0	0.00
28/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	3	0	3	0	0.00
28/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	3	0	3	0	0.00
28/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	2	0	2	0	0.00
28/10/2019	R208 On 06-February-20			Bond Future	6.46	102.7729	6.4616	102.7729	11,354.00
28/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	24	0	24	0	0.00
28/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	25	0	25	0	0.00
28/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	26	0	26	0	0.00
28/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	374	0	374	0	0.00
28/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	394	0	394	0	0.00
28/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	384	0	384	0	0.00
28/10/2019	R208 On 07-May-20			Bond Future	6.19	101.2390	6.1939	101.2390	0.00
28/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1192	1	1192	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
28/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1201	1	1201	1	0.00
28/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1184	1	1184	1	0.00
28/10/2019	R208 On 06-August-20			Bond Future	5.65	103.1217	5.6530	103.1217	0.00
28/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	138	0	138	0	0.00
28/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	141	0	141	0	0.00
28/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	135	0	135	0	0.00
28/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	199	0	199	0	0.00
28/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	196	0	196	0	0.00
28/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	193	0	193	0	0.00
28/10/2019	R209 On 07-November-19			Bond Future	9.46	74.2953	9.4580	74.2953	74,652.00
28/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2281	2	2281	2	0.00
28/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	4	0	4	0	8,000.00
28/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	785	1	785	1	5,000.00
28/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2398	2	2398	2	0.00
28/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	292	0	292	0	8,000.00
28/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2339	2	2339	2	0.00
28/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2108	2	2108	2	0.00
28/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1146	1	1146	1	0.00
28/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	57	0	57	0	0.00
28/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	62	0	62	0	0.00
28/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	84	0	84	0	8,000.00
28/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	3692	4	3692	4	0.00
28/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	67	0	67	0	0.00
28/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	507	1	507	1	0.00
28/10/2019	R209 On 06-February-20			Bond Future	9.52	75.6355	9.5169	75.6355	92,125.00
28/10/2019	R209 On 06-February-20	9.40	Call	Bond Future	1659	2	1659	2	7,500.00
28/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	2013	2	2013	2	0.00
28/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1979	2	1979	2	0.00
28/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	2047	2	2047	2	0.00
28/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2089	2	2089	2	0.00
28/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2057	2	2057	2	0.00
28/10/2019	R209 On 06-February-20	9.40	Put	Bond Future	2429	2	2429	2	0.00
28/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2026	2	2026	2	0.00
28/10/2019	R209 On 07-May-20			Bond Future	9.58	73.8601	9.5763	73.8601	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
28/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2419	2	2419	2	0.00
28/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2482	3	2482	3	0.00
28/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2451	2	2451	2	0.00
28/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3208	3	3208	3	0.00
28/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3174	3	3174	3	0.00
28/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3242	3	3242	3	0.00
28/10/2019	R209 On 06-August-20			Bond Future	9.63	75.2336	9.6330	75.2336	0.00
28/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34206	34	34206	34	0.00
28/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34314	34	34314	34	0.00
28/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34097	34	34097	34	0.00
28/10/2019	R210 On 07-November-19			Bond Future	188.25	188.2501	188.2525	188.2501	1,055.00
28/10/2019	R210 On 06-February-20			Bond Future	191.69	191.6928	191.6948	191.6928	1,772.00
28/10/2019	R210 On 07-May-20			Bond Future	192.58	192.5756	192.5779	192.5756	0.00
28/10/2019	R210 On 06-August-20			Bond Future	196.20	196.2011	196.2035	196.2011	0.00
28/10/2019	R212 On 07-November-19			Bond Future	161.81	161.7893	161.8064	161.7893	7,384.00
28/10/2019	R212 On 06-February-20			Bond Future	162.52	162.5020	162.5192	162.5020	4,109.00
28/10/2019	R212 On 07-May-20			Bond Future	165.51	165.4968	165.5145	165.4968	0.00
28/10/2019	R212 On 06-August-20			Bond Future	166.34	166.3190	166.3371	166.3190	0.00
28/10/2019	R213 On 07-November-19			Bond Future	9.06	87.0472	9.0586	87.0472	10,269.00
28/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	3214	3	3214	3	0.00
28/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	3273	3	3273	3	0.00
28/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3332	3	3332	3	0.00
28/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	9	0	9	0	0.00
28/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	11	0	11	0	0.00
28/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	10	0	10	0	0.00
28/10/2019	R213 On 06-February-20			Bond Future	9.12	88.6174	9.1214	88.6174	16,825.00
28/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2370	2	2370	2	0.00
28/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2333	2	2333	2	0.00
28/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2297	2	2297	2	0.00
28/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1420	1	1420	1	0.00
28/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1444	1	1444	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
28/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1395	1	1395	1	0.00
28/10/2019	R213 On 07-May-20			Bond Future	9.18	86.6775	9.1788	86.6775	0.00
28/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1997	2	1997	2	0.00
28/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	2025	2	2025	2	0.00
28/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	2054	2	2054	2	0.00
28/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3028	3	3028	3	0.00
28/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3094	3	3094	3	0.00
28/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3061	3	3061	3	0.00
28/10/2019	R213 On 06-August-20			Bond Future	9.23	88.2894	9.2325	88.2894	0.00
28/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3390	3	3390	3	0.00
28/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3458	3	3458	3	0.00
28/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3424	3	3424	3	0.00
28/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3021	3	3021	3	0.00
28/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	2996	3	2996	3	0.00
28/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3047	3	3047	3	0.00
28/10/2019	R214 On 07-November-19			Bond Future	9.71	72.6253	9.7087	72.6253	4,674.00
28/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2130	2	2130	2	0.00
28/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2188	2	2188	2	0.00
28/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	2072	2	2072	2	0.00
28/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	114	0	114	0	0.00
28/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	106	0	106	0	0.00
28/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	99	0	99	0	0.00
28/10/2019	R214 On 06-February-20			Bond Future	9.77	73.9354	9.7734	73.9354	14,130.00
28/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1953	2	1953	2	0.00
28/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	2020	2	2020	2	0.00
28/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1986	2	1986	2	0.00
28/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2351	2	2351	2	0.00
28/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2316	2	2316	2	0.00
28/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2386	2	2386	2	0.00
28/10/2019	R214 On 07-May-20			Bond Future	9.83	71.9821	9.8332	71.9821	0.00
28/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2685	3	2685	3	0.00
28/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2719	3	2719	3	0.00
28/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2651	3	2651	3	0.00
28/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3214	3	3214	3	0.00

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28/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3180	3	3180	3	0.00
28/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3146	3	3146	3	0.00
28/10/2019	R214 On 06-August-20			Bond Future	9.89	73.3207	9.8902	73.3207	0.00
28/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	4052	4	4052	4	0.00
28/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	4123	4	4123	4	0.00
28/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	4088	4	4088	4	0.00
28/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3524	4	3524	4	0.00
28/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3464	3	3464	3	0.00
28/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3494	4	3494	4	0.00
28/10/2019	R248 On 07-November-19			Bond Future	9.79	91.8295	9.7889	91.8295	73,526.00
28/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2254	2	2254	2	0.00
28/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2184	2	2184	2	0.00
28/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2115	2	2115	2	0.00
28/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	209	0	209	0	0.00
28/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	224	0	224	0	0.00
28/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	195	0	195	0	0.00
28/10/2019	R248 On 06-February-20			Bond Future	9.86	93.4860	9.8556	93.4860	92,033.00
28/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1985	2	1985	2	0.00
28/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	2025	2	2025	2	0.00
28/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1945	2	1945	2	0.00
28/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3205	3	3205	3	0.00
28/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3301	3	3301	3	0.00
28/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3253	3	3253	3	0.00
28/10/2019	R248 On 07-May-20			Bond Future	9.92	90.7466	9.9172	90.7466	0.00
28/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2993	3	2993	3	0.00
28/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3074	3	3074	3	0.00
28/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3034	3	3034	3	0.00
28/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4214	4	4214	4	0.00
28/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4261	4	4261	4	0.00
28/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4168	4	4168	4	0.00
28/10/2019	R248 On 06-August-20			Bond Future	9.98	92.4341	9.9762	92.4341	0.00
28/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2498	3	2498	3	20,640.00
28/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6273	6	6273	6	0.00
28/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6368	6	6368	6	0.00

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28/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1793	2	1793	2	3,000.00
28/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6321	6	6321	6	0.00
28/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4554	5	4554	5	0.00
28/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4520	5	4520	5	0.00
28/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	10712	11	10712	11	0.00
28/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4587	5	4587	5	0.00
28/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	8991	9	8991	9	0.00