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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	2025 On 06-February-20			Bond Future	137.25	137.3196	137.2458	137.3196	4,913.00
13/11/2019	2025 On 07-May-20			Bond Future	139.77	139.8449	139.7702	139.8449	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
13/11/2019	2025 On 06-August-20			Bond Future	140.90	140.9790	140.9032	140.9790	0.00
13/11/2019	2025 On 05-November-20			Bond Future	143.55	143.6236	143.5465	143.6236	0.00
13/11/2019	2029 On 06-February-20			Bond Future	102.25	102.3438	102.2547	102.3438	3,860.00
13/11/2019	2029 On 07-May-20			Bond Future	103.02	103.1134	103.0230	103.1134	0.00
13/11/2019	2029 On 06-August-20			Bond Future	104.97	105.0596	104.9678	105.0596	0.00
13/11/2019	2029 On 05-November-20			Bond Future	105.79	105.8876	105.7942	105.8876	0.00
13/11/2019	2030 On 06-February-20			Bond Future	9.21	92.3888	9.2078	92.3888	78,042.00
13/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1074	1	1074	1	5,820.00
13/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1792	2	1792	2	0.00
13/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	170	0	170	0	5,820.00
13/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1450	1	1450	1	0.00
13/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2325	2	2325	2	0.00
13/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1479	1	1479	1	0.00
13/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1509	1	1509	1	0.00
13/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1801	2	1801	2	0.00
13/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1865	2	1865	2	0.00
13/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1535	2	1535	2	5,000.00
13/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5276	5	5276	5	0.00
13/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1162	1	1162	1	5,000.00
13/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1833	2	1833	2	0.00
13/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2353	2	2353	2	0.00
13/11/2019	2030 On 07-May-20			Bond Future	9.28	94.0653	9.2789	94.0653	0.00
13/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1196	1	1196	1	0.00
13/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1175	1	1175	1	0.00
13/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1154	1	1154	1	0.00
13/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4159	4	4159	4	0.00
13/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4200	4	4200	4	0.00
13/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4118	4	4118	4	0.00
13/11/2019	2030 On 06-August-20			Bond Future	9.35	91.7860	9.3510	91.7860	0.00
13/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2137	2	2137	2	0.00
13/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2192	2	2192	2	0.00
13/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2165	2	2165	2	0.00
13/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3648	4	3648	4	0.00
13/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3616	4	3616	4	0.00

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13/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3680	4	3680	4	0.00
13/11/2019	2030 On 05-November-20			Bond Future	9.42	93.5106	9.4161	93.5106	0.00
13/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3214	3	3214	3	0.00
13/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3246	3	3246	3	0.00
13/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2175	2	2175	2	16,000.00
13/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6992	7	6992	7	0.00
13/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3278	3	3278	3	0.00
13/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1008	1	1008	1	16,000.00
13/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4423	5	4423	5	0.00
13/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3370	4	3370	4	0.00
13/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6274	6	6274	6	0.00
13/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3421	4	3421	4	0.00
13/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1732	2	1732	2	16,000.00
13/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3396	4	3396	4	0.00
13/11/2019	2032 On 06-February-20			Bond Future	9.55	93.7400	9.5480	93.7400	65,427.00
13/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1384	1	1384	1	0.00
13/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1413	1	1413	1	0.00
13/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1355	1	1355	1	0.00
13/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2480	3	2480	3	0.00
13/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2442	2	2442	2	0.00
13/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2403	2	2403	2	0.00
13/11/2019	2032 On 07-May-20			Bond Future	9.62	91.2816	9.6226	91.2816	0.00
13/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1399	1	1399	1	0.00
13/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1449	2	1449	2	0.00
13/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1423	1	1423	1	0.00
13/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4376	4	4376	4	0.00
13/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4333	4	4333	4	0.00
13/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4419	5	4419	5	0.00
13/11/2019	2032 On 06-August-20			Bond Future	9.70	92.9589	9.6973	92.9589	0.00
13/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2450	3	2450	3	0.00
13/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2480	3	2480	3	0.00
13/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2510	3	2510	3	0.00
13/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3984	4	3984	4	0.00
13/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4055	4	4055	4	0.00

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13/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4019	4	4019	4	0.00
13/11/2019	2032 On 05-November-20			Bond Future	9.77	90.5466	9.7707	90.5466	0.00
13/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3811	4	3811	4	0.00
13/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3844	4	3844	4	0.00
13/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3777	4	3777	4	0.00
13/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3907	4	3907	4	0.00
13/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3878	4	3878	4	0.00
13/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3848	4	3848	4	0.00
13/11/2019	2033 On 06-February-20			Bond Future	102.29	102.2951	102.2931	102.2951	6,260.00
13/11/2019	2033 On 07-May-20			Bond Future	102.98	102.9809	102.9792	102.9809	0.00
13/11/2019	2033 On 06-August-20			Bond Future	104.92	104.9246	104.9231	104.9246	0.00
13/11/2019	2033 On 05-November-20			Bond Future	105.67	105.6714	105.6701	105.6714	0.00
13/11/2019	2037 On 06-February-20			Bond Future	9.98	88.1982	9.9758	88.1982	67,034.00
13/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1161	1	1161	1	0.00
13/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1133	1	1133	1	0.00
13/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1105	1	1105	1	0.00
13/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3429	3	3429	3	0.00
13/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3478	4	3478	4	0.00
13/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3380	3	3380	3	0.00
13/11/2019	2037 On 07-May-20			Bond Future	10.05	89.7986	10.0543	89.7986	0.00
13/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1668	2	1668	2	0.00
13/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1696	2	1696	2	0.00
13/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1724	2	1724	2	0.00
13/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5040	5	5040	5	0.00
13/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5138	5	5138	5	0.00
13/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5088	5	5088	5	0.00
13/11/2019	2037 On 06-August-20			Bond Future	10.13	87.1886	10.1343	87.1886	0.00
13/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2767	3	2767	3	0.00
13/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2800	3	2800	3	0.00
13/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2735	3	2735	3	0.00
13/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4729	5	4729	5	0.00
13/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4688	5	4688	5	0.00
13/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4647	5	4647	5	0.00
13/11/2019	2037 On 05-November-20			Bond Future	10.21	88.8284	10.2074	88.8284	0.00

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13/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4346	4	4346	4	0.00
13/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4273	4	4273	4	0.00
13/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4309	4	4309	4	0.00
13/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4537	5	4537	5	0.00
13/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4469	5	4469	5	0.00
13/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4503	5	4503	5	0.00
13/11/2019	2038 On 06-February-20			Bond Future	118.08	118.1645	118.0767	118.1645	10,686.00
13/11/2019	2038 On 07-May-20			Bond Future	120.25	120.3375	120.2485	120.3375	0.00
13/11/2019	2038 On 06-August-20			Bond Future	120.82	120.9152	120.8248	120.9152	0.00
13/11/2019	2038 On 05-November-20			Bond Future	123.09	123.1834	123.0915	123.1834	0.00
13/11/2019	2040 On 06-February-20			Bond Future	10.12	90.6221	10.1221	90.6221	44,716.00
13/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	963	1	963	1	0.00
13/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	0.00
13/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1017	1	1017	1	0.00
13/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	61	0	61	0	0.00
13/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	990	1	990	1	0.00
13/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3989	4	3989	4	0.00
13/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3933	4	3933	4	0.00
13/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9603	10	9603	10	0.00
13/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4045	4	4045	4	0.00
13/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15308	15	15308	15	0.00
13/11/2019	2040 On 07-May-20			Bond Future	10.20	92.2665	10.2018	92.2665	519.00
13/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1787	2	1787	2	0.00
13/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1120	0	1120	0	2,640.00
13/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2611	0	2611	0	2,640.00
13/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1757	2	1757	2	0.00
13/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1727	2	1727	2	0.00
13/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5502	6	5502	6	0.00
13/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5397	5	5397	5	0.00
13/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5449	6	5449	6	0.00
13/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4195	0	4195	0	0.00
13/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6828	0	6828	0	0.00
13/11/2019	2040 On 06-August-20			Bond Future	10.28	89.4509	10.2830	89.4509	0.00
13/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3026	3	3026	3	0.00

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13/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3096	3	3096	3	0.00
13/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3061	3	3061	3	0.00
13/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5069	5	5069	5	0.00
13/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4982	5	4982	5	0.00
13/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5026	5	5026	5	0.00
13/11/2019	2040 On 05-November-20			Bond Future	10.36	91.1336	10.3575	91.1336	0.00
13/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4557	5	4557	5	0.00
13/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4595	5	4595	5	0.00
13/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4634	5	4634	5	0.00
13/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4954	5	4954	5	0.00
13/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4917	5	4917	5	0.00
13/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	4991	5	4991	5	0.00
13/11/2019	2044 On 06-February-20			Bond Future	10.18	87.4081	10.1801	87.4081	40,503.00
13/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	927	1	927	1	0.00
13/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	70	0	70	0	328.00
13/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	852	1	852	1	328.00
13/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	952	1	952	1	0.00
13/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5371	5	5371	5	0.00
13/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	901	1	901	1	0.00
13/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4237	4	4237	4	0.00
13/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4355	5	4355	5	0.00
13/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	807	1	807	1	328.00
13/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4296	4	4296	4	0.00
13/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4476	5	4476	5	0.00
13/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9522	10	9522	10	0.00
13/11/2019	2044 On 07-May-20			Bond Future	10.26	88.9942	10.2575	88.9942	0.00
13/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6052	6	6052	6	0.00
13/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1790	2	1790	2	0.00
13/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	698	1	698	1	100.00
13/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2406	2	2406	2	100.00
13/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	584	1	584	1	556.00
13/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1851	2	1851	2	0.00
13/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	926	1	926	1	129.00
13/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2372	2	2372	2	129.00

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13/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7553	7	7553	7	0.00
13/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2168	2	2168	2	556.00
13/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7170	7	7170	7	0.00
13/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1820	2	1820	2	0.00
13/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1513	2	1513	2	556.00
13/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1408	1	1408	1	100.00
13/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9048	9	9048	9	0.00
13/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4970	5	4970	5	0.00
13/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5541	6	5541	6	0.00
13/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4632	5	4632	5	0.00
13/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5596	6	5596	6	0.00
13/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7676	8	7676	8	0.00
13/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4679	5	4679	5	0.00
13/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1889	2	1889	2	129.00
13/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8525	9	8525	9	0.00
13/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5487	6	5487	6	0.00
13/11/2019	2044 On 06-August-20			Bond Future	10.34	86.2437	10.3363	86.2437	0.00
13/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1078	1	1078	1	602.00
13/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2382	2	2382	2	0.00
13/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2775	3	2775	3	602.00
13/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	572	1	572	1	140.00
13/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1794	2	1794	2	140.00
13/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2445	3	2445	3	0.00
13/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7637	8	7637	8	0.00
13/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2413	2	2413	2	0.00
13/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6823	7	6823	7	0.00
13/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2424	3	2424	3	140.00
13/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6154	6	6154	6	0.00
13/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11957	12	11957	12	0.00
13/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7308	7	7308	7	0.00
13/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6103	6	6103	6	0.00
13/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2117	2	2117	2	602.00
13/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5609	6	5609	6	0.00
13/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9228	9	9228	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
13/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6206	6	6206	6	0.00
13/11/2019	2044 On 05-November-20			Bond Future	10.41	87.8662	10.4084	87.8662	0.00
13/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4520	5	4520	5	0.00
13/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2396	0	2396	0	1,815.00
13/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3146	3	3146	3	0.00
13/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9254	9	9254	9	0.00
13/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4599	5	4599	5	0.00
13/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3180	3	3180	3	568.00
13/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9507	0	9507	0	0.00
13/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1396	1	1396	1	568.00
13/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8207	0	8207	0	0.00
13/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	788	0	788	0	1,815.00
13/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3349	0	3349	0	1,815.00
13/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4559	5	4559	5	0.00
13/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5008	5	5008	5	0.00
13/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6407	0	6407	0	0.00
13/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	4970	5	4970	5	0.00
13/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2699	0	2699	0	1,815.00
13/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2255	0	2255	0	1,815.00
13/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	14043	0	14043	0	0.00
13/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	7943	0	7943	0	0.00
13/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10715	11	10715	11	0.00
13/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6693	7	6693	7	0.00
13/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2333	3	2333	3	568.00
13/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6645	7	6645	7	0.00
13/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5046	5	5046	5	0.00
13/11/2019	2046 On 06-February-20			Bond Future	108.17	108.1693	108.1682	108.1693	11,575.00
13/11/2019	2046 On 07-May-20			Bond Future	108.41	108.4104	108.4097	108.4104	0.00
13/11/2019	2046 On 06-August-20			Bond Future	110.46	110.4567	110.4561	110.4567	0.00
13/11/2019	2046 On 05-November-20			Bond Future	110.73	110.7329	110.7323	110.7329	0.00
13/11/2019	2050 On 06-February-20			Bond Future	110.21	110.4339	110.2139	110.4339	11,685.00
13/11/2019	2050 On 07-May-20			Bond Future	112.24	112.4648	112.2409	112.4648	0.00
13/11/2019	2050 On 06-August-20			Bond Future	112.48	112.7074	112.4796	112.7074	0.00
13/11/2019	2050 On 05-November-20			Bond Future	114.59	114.8214	114.5897	114.8214	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
13/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	AL37 On 06-February-20			Index Future	677.44	677.1950	677.4420	677.1950	0.00
13/11/2019	AL37 On 07-May-20			Index Future	689.74	689.4880	689.7400	689.4880	0.00
13/11/2019	AL37 On 06-August-20			Index Future	702.46	702.2060	702.4630	702.2060	0.00
13/11/2019	AL7T On 06-February-20			Index Future	781.14	780.9130	781.1440	780.9130	0.00
13/11/2019	AL7T On 07-May-20			Index Future	795.32	795.0880	795.3240	795.0880	0.00
13/11/2019	AL7T On 06-August-20			Index Future	810.00	809.7540	809.9950	809.7540	0.00
13/11/2019	ALBI On 06-February-20			Index Future	698.75	698.3080	698.7540	698.3080	414.00
13/11/2019	ALBI On 07-May-20			Index Future	711.44	710.9840	711.4380	710.9840	0.00
13/11/2019	ALBI On 06-August-20			Index Future	724.56	724.0980	724.5620	724.0980	0.00
13/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2019	ES33 On 06-February-20			Bond Future	11.03	78.3965	11.0320	78.3965	350.00
13/11/2019	ES33 On 07-May-20			Bond Future	11.15	76.0258	11.1521	76.0258	0.00
13/11/2019	ES33 On 06-August-20			Bond Future	11.27	77.4197	11.2743	77.4197	0.00
13/11/2019	ES33 On 05-November-20			Bond Future	11.40	75.0850	11.3983	75.0850	0.00
13/11/2019	ES42 On 06-February-20			Bond Future	11.38	79.2882	11.3774	79.2882	4,919.00
13/11/2019	ES42 On 07-May-20			Bond Future	11.50	76.4627	11.4972	76.4627	0.00
13/11/2019	ES42 On 06-August-20			Bond Future	11.62	77.8638	11.6173	77.8638	0.00
13/11/2019	ES42 On 05-November-20			Bond Future	11.74	75.0675	11.7380	75.0675	0.00
13/11/2019	GOVI On 06-February-20			GOVI	691.02	690.5740	691.0240	690.5740	1,271.00
13/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	121060	13	121060	13	0.00
13/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	121260	13	121260	13	0.00
13/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	121160	13	121160	13	0.00
13/11/2019	GOVI On 07-May-20			GOVI	703.57	703.1100	703.5680	703.1100	0.00
13/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	164320	17	164320	17	0.00
13/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	164120	17	164120	17	0.00
13/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	164220	17	164220	17	0.00
13/11/2019	GOVI On 06-August-20			GOVI	716.55	716.0790	716.5460	716.0790	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
13/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	115840	12	115840	12	0.00
13/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	115740	12	115740	12	0.00
13/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	115940	12	115940	12	0.00
13/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2019	IGOV On 06-February-20			Index Future	261.51	261.4930	261.5120	261.4930	1,011.00
13/11/2019	IGOV On 07-May-20			Index Future	266.32	266.3030	266.3220	266.3030	47.00
13/11/2019	IGOV On 06-August-20			Index Future	271.30	271.2770	271.2970	271.2770	0.00
13/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
13/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
13/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
13/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
13/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5600	95.5500	95.5600	0.00
13/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.56	94.5800	94.5600	94.5800	0.00
13/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.54	93.5700	93.5400	93.5700	0.00
13/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.48	93.5100	93.4800	93.5100	0.00
13/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.49	95.5300	95.4900	95.5300	51.00
13/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.45	95.5000	95.4500	95.5000	0.00
13/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.45	96.5100	96.4500	96.5100	0.00
13/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.22	100.2900	100.2200	100.2900	0.00
13/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.32	101.3900	101.3200	101.3900	0.00
13/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.45	94.5300	94.4500	94.5300	0.00
13/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.39	100.4800	100.3900	100.4800	0.00
13/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
13/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.39	91.5100	91.3900	91.5100	0.00
13/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.25	88.3800	88.2500	88.3800	0.00
13/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.89	87.0400	86.8900	87.0400	0.00
13/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.03	89.2000	89.0300	89.2000	0.00
13/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.86	93.0400	92.8600	93.0400	0.00
13/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.36	91.5500	91.3600	91.5500	0.00
13/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.45	93.6500	93.4500	93.6500	0.00
13/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.99	99.1900	98.9900	99.1900	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
13/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.35	99.5600	99.3500	99.5600	0.00
13/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.74	92.9400	92.7400	92.9400	0.00
13/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.12	100.3000	100.1200	100.3000	0.00
13/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
13/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/11/2019	R023 On 06-February-20			Bond Future	7.44	104.2858	7.4416	104.2858	42,372.00
13/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	640	1	640	1	0.00
13/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	673	1	673	1	0.00
13/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	656	1	656	1	0.00
13/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	418	0	418	0	0.00
13/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	409	0	409	0	0.00
13/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	429	0	429	0	0.00
13/11/2019	R023 On 07-May-20			Bond Future	7.44	102.2461	7.4441	102.2461	13,512.00
13/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	179	0	179	0	0.00
13/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	186	0	186	0	0.00
13/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	173	0	173	0	0.00
13/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1570	2	1570	2	0.00
13/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1551	2	1551	2	0.00
13/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1532	2	1532	2	0.00
13/11/2019	R023 On 06-August-20			Bond Future	7.43	104.1314	7.4307	104.1314	0.00
13/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	639	1	639	1	0.00
13/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	663	1	663	1	0.00
13/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	651	1	651	1	0.00
13/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1010	1	1010	1	0.00
13/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1021	1	1021	1	0.00
13/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1033	1	1033	1	0.00
13/11/2019	R023 On 05-November-20			Bond Future	7.42	102.1508	7.4153	102.1508	0.00
13/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1012	1	1012	1	0.00
13/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1000	1	1000	1	0.00
13/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1025	1	1025	1	0.00
13/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	927	1	927	1	0.00
13/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	919	1	919	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
13/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	911	1	911	1	0.00
13/11/2019	R035 On 06-February-20			Bond Future	9.83	96.4972	9.8295	96.4972	115,049.00
13/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1377	1	1377	1	0.00
13/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1348	1	1348	1	0.00
13/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1318	1	1318	1	0.00
13/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3102	3	3102	3	0.00
13/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3011	3	3011	3	0.00
13/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3056	3	3056	3	0.00
13/11/2019	R035 On 07-May-20			Bond Future	9.90	93.7452	9.9042	93.7452	0.00
13/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	814	1	814	1	5,000.00
13/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2534	3	2534	3	5,000.00
13/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1656	2	1656	2	0.00
13/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2638	3	2638	3	3,530.00
13/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	951	1	951	1	3,530.00
13/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1713	2	1713	2	0.00
13/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6081	6	6081	6	0.00
13/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7012	7	7012	7	0.00
13/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1684	2	1684	2	0.00
13/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4878	5	4878	5	0.00
13/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3660	4	3660	4	0.00
13/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3543	4	3543	4	0.00
13/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4783	5	4783	5	0.00
13/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6417	7	6417	7	0.00
13/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1177	1	1177	1	5,000.00
13/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4830	5	4830	5	0.00
13/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1441	2	1441	2	3,530.00
13/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6833	7	6833	7	0.00
13/11/2019	R035 On 06-August-20			Bond Future	9.98	95.4674	9.9788	95.4674	0.00
13/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	916	1	916	1	24,761.00
13/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3447	4	3447	4	0.00
13/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3411	4	3411	4	0.00
13/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	604	1	604	1	3,000.00
13/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3484	4	3484	4	0.00
13/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3903	5	3903	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
13/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3832	4	3832	4	0.00
13/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10004	10	10004	10	0.00
13/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8294	9	8294	9	0.00
13/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3867	4	3867	4	0.00
13/11/2019	R035 On 05-November-20			Bond Future	10.06	92.7601	10.0553	92.7601	0.00
13/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5429	5	5429	5	0.00
13/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5388	5	5388	5	0.00
13/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5470	6	5470	6	0.00
13/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3558	4	3558	4	0.00
13/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3531	4	3531	4	0.00
13/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3504	4	3504	4	0.00
13/11/2019	R186 On 06-February-20			Bond Future	8.51	111.6489	8.5081	111.6489	101,584.00
13/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1492	1	1492	1	0.00
13/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	518	1	518	1	821.00
13/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1552	2	1552	2	0.00
13/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1348	1	1348	1	0.00
13/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1521	2	1521	2	0.00
13/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3127	3	3127	3	0.00
13/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1239	1	1239	1	0.00
13/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1215	1	1215	1	0.00
13/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	489	0	489	0	821.00
13/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1392	1	1392	1	821.00
13/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2714	3	2714	3	0.00
13/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1264	1	1264	1	0.00
13/11/2019	R186 On 07-May-20			Bond Future	8.57	113.6752	8.5669	113.6752	1,650.00
13/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1847	2	1847	2	0.00
13/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	908	1	908	1	0.00
13/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3205	3	3205	3	0.00
13/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	619	1	619	1	0.00
13/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1309	1	1309	1	6,000.00
13/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	926	1	926	1	0.00
13/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	291	0	291	0	6,000.00
13/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	890	1	890	1	0.00
13/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3549	4	3549	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
13/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5541	6	5541	6	0.00
13/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1313	1	1313	1	6,000.00
13/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3476	3	3476	3	0.00
13/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4207	4	4207	4	2,500.00
13/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2834	3	2834	3	0.00
13/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3512	3	3512	3	0.00
13/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2200	2	2200	2	23,208.00
13/11/2019	R186 On 06-August-20			Bond Future	8.62	110.4630	8.6250	110.4630	0.00
13/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1589	2	1589	2	0.00
13/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1614	2	1614	2	0.00
13/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1565	2	1565	2	0.00
13/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2925	3	2925	3	0.00
13/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2898	3	2898	3	0.00
13/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2871	3	2871	3	0.00
13/11/2019	R186 On 05-November-20			Bond Future	8.68	112.5365	8.6798	112.5365	0.00
13/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2572	3	2572	3	0.00
13/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2542	3	2542	3	0.00
13/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2513	3	2513	3	0.00
13/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2689	3	2689	3	0.00
13/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2709	3	2709	3	0.00
13/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2669	3	2669	3	0.00
13/11/2019	R197 On 06-February-20			Bond Future	303.43	303.8424	303.4299	303.8424	2,540.00
13/11/2019	R197 On 07-May-20			Bond Future	309.01	309.4300	309.0110	309.4300	0.00
13/11/2019	R197 On 06-August-20			Bond Future	307.05	307.4765	307.0503	307.4765	0.00
13/11/2019	R197 On 05-November-20			Bond Future	312.81	313.2442	312.8103	313.2442	0.00
13/11/2019	R202 On 06-February-20			Bond Future	230.47	229.2074	230.4685	229.2074	8,488.00
13/11/2019	R202 On 07-May-20			Bond Future	234.71	233.4225	234.7078	233.4225	0.00
13/11/2019	R202 On 06-August-20			Bond Future	235.00	233.6886	234.9986	233.6886	0.00
13/11/2019	R202 On 05-November-20			Bond Future	239.41	238.0723	239.4072	238.0723	0.00
13/11/2019	R208 On 06-February-20			Bond Future	6.51	102.6671	6.5077	102.6671	11,603.00
13/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	13	0	13	0	0.00
13/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	14	0	14	0	0.00
13/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	15	0	15	0	0.00
13/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	413	0	413	0	0.00

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13/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	433	0	433	0	0.00
13/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	423	0	423	0	0.00
13/11/2019	R208 On 07-May-20			Bond Future	6.26	101.1271	6.2580	101.1271	0.00
13/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1247	1	1247	1	0.00
13/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1255	1	1255	1	0.00
13/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1238	1	1238	1	0.00
13/11/2019	R208 On 06-August-20			Bond Future	5.76	102.9958	5.7610	102.9958	0.00
13/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	99	0	99	0	0.00
13/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	102	0	102	0	0.00
13/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	97	0	97	0	0.00
13/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	228	0	228	0	0.00
13/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	224	0	224	0	0.00
13/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	221	0	221	0	0.00
13/11/2019	R208 On 05-November-20			Bond Future	4.58	101.5181	4.5844	101.5181	0.00
13/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	149	0	149	0	0.00
13/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	147	0	147	0	0.00
13/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	144	0	144	0	0.00
13/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	71	0	71	0	0.00
13/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	73	0	73	0	0.00
13/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	70	0	70	0	0.00
13/11/2019	R209 On 06-February-20			Bond Future	9.83	73.4943	9.8339	73.4943	104,641.00
13/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	958	1	958	1	0.00
13/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	729	1	729	1	7,500.00
13/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	980	1	980	1	0.00
13/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	936	1	936	1	0.00
13/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3079	3	3079	3	0.00
13/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3035	3	3035	3	0.00
13/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3532	4	3532	4	0.00
13/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2992	3	2992	3	0.00
13/11/2019	R209 On 07-May-20			Bond Future	9.90	71.6769	9.9035	71.6769	0.00
13/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1410	1	1410	1	0.00

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13/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1459	1	1459	1	0.00
13/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1434	1	1434	1	0.00
13/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4264	4	4264	4	0.00
13/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4223	4	4223	4	0.00
13/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4306	4	4306	4	0.00
13/11/2019	R209 On 06-August-20			Bond Future	9.97	72.9934	9.9729	72.9934	0.00
13/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
13/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36332	36	36332	36	0.00
13/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36441	37	36441	37	0.00
13/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36224	36	36224	36	0.00
13/11/2019	R209 On 05-November-20			Bond Future	10.04	71.2148	10.0407	71.2148	0.00
13/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3676	4	3676	4	0.00
13/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3742	4	3742	4	0.00
13/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3709	4	3709	4	0.00
13/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3895	4	3895	4	0.00
13/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3867	4	3867	4	0.00
13/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3923	4	3923	4	0.00
13/11/2019	R210 On 06-February-20			Bond Future	189.61	190.0337	189.6066	190.0337	1,772.00
13/11/2019	R210 On 07-May-20			Bond Future	190.44	190.8785	190.4441	190.8785	0.00
13/11/2019	R210 On 06-August-20			Bond Future	194.04	194.4813	194.0392	194.4813	0.00
13/11/2019	R210 On 05-November-20			Bond Future	194.96	195.4073	194.9570	195.4073	0.00
13/11/2019	R212 On 06-February-20			Bond Future	162.00	161.9133	162.0044	161.9133	6,495.00
13/11/2019	R212 On 07-May-20			Bond Future	164.98	164.8908	164.9842	164.8908	0.00
13/11/2019	R212 On 06-August-20			Bond Future	165.80	165.7092	165.8047	165.7092	0.00
13/11/2019	R212 On 05-November-20			Bond Future	168.92	168.8177	168.9151	168.8177	0.00
13/11/2019	R213 On 06-February-20			Bond Future	9.42	86.7288	9.4187	86.7288	24,070.00
13/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1265	1	1265	1	0.00
13/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1239	1	1239	1	0.00
13/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1213	1	1213	1	0.00
13/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2140	2	2140	2	0.00
13/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2175	2	2175	2	0.00
13/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2105	2	2105	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
13/11/2019	R213 On 07-May-20			Bond Future	9.49	84.7510	9.4872	84.7510	0.00
13/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1201	1	1201	1	0.00
13/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1222	1	1222	1	0.00
13/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1244	1	1244	1	0.00
13/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4069	4	4069	4	0.00
13/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4150	4	4150	4	0.00
13/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4109	4	4109	4	0.00
13/11/2019	R213 On 06-August-20			Bond Future	9.56	86.3089	9.5552	86.3089	0.00
13/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2153	2	2153	2	0.00
13/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2208	2	2208	2	0.00
13/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2180	2	2180	2	0.00
13/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3681	4	3681	4	0.00
13/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3649	4	3649	4	0.00
13/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3713	4	3713	4	0.00
13/11/2019	R213 On 05-November-20			Bond Future	9.63	84.3797	9.6258	84.3797	0.00
13/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3253	3	3253	3	0.00
13/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3285	3	3285	3	0.00
13/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3317	3	3317	3	0.00
13/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3407	4	3407	4	0.00
13/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3457	4	3457	4	0.00
13/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3432	4	3432	4	0.00
13/11/2019	R214 On 06-February-20			Bond Future	10.09	71.7609	10.0894	71.7609	17,710.00
13/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	903	1	903	1	0.00
13/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	948	1	948	1	0.00
13/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3228	3	3228	3	0.00
13/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	542	1	542	1	1,000.00
13/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1292	1	1292	1	1,000.00
13/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	925	1	925	1	0.00
13/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3386	3	3386	3	0.00
13/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4394	4	4394	4	0.00
13/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3340	3	3340	3	0.00
13/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2737	3	2737	3	0.00
13/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3432	3	3432	3	0.00
13/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1138	1	1138	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2019	R214 On 07-May-20			Bond Future	10.16	69.7652	10.1588	69.7652	0.00
13/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1656	2	1656	2	0.00
13/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1682	2	1682	2	0.00
13/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	704	1	704	1	1,250.00
13/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2071	2	2071	2	1,250.00
13/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4750	5	4750	5	0.00
13/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1630	2	1630	2	0.00
13/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4330	4	4330	4	0.00
13/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3694	4	3694	4	0.00
13/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6501	7	6501	7	0.00
13/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1655	2	1655	2	1,250.00
13/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4288	4	4288	4	0.00
13/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4247	4	4247	4	0.00
13/11/2019	R214 On 06-August-20			Bond Future	10.23	71.0463	10.2280	71.0463	0.00
13/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2569	3	2569	3	0.00
13/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2599	3	2599	3	0.00
13/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2629	3	2629	3	0.00
13/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4163	4	4163	4	0.00
13/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4234	4	4234	4	0.00
13/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4198	4	4198	4	0.00
13/11/2019	R214 On 05-November-20			Bond Future	10.30	69.0852	10.2984	69.0852	0.00
13/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3878	4	3878	4	0.00
13/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3911	4	3911	4	0.00
13/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3845	4	3845	4	0.00
13/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4213	4	4213	4	0.00
13/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4182	4	4182	4	0.00
13/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4152	4	4152	4	0.00
13/11/2019	R248 On 06-February-20			Bond Future	10.16	90.8228	10.1612	90.8228	93,309.00
13/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	848	1	848	1	0.00
13/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	798	1	798	1	0.00
13/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	823	1	823	1	0.00
13/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4719	5	4719	5	0.00
13/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4592	5	4592	5	0.00
13/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4655	5	4655	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
13/11/2019	R248 On 07-May-20			Bond Future	10.23	88.0313	10.2326	88.0313	0.00
13/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1822	2	1822	2	0.00
13/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1884	2	1884	2	0.00
13/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1853	2	1853	2	0.00
13/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5648	6	5648	6	0.00
13/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5704	6	5704	6	0.00
13/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5592	6	5592	6	0.00
13/11/2019	R248 On 06-August-20			Bond Future	10.30	89.6477	10.3039	89.6477	0.00
13/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	908	1	908	1	20,640.00
13/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3668	4	3668	4	0.00
13/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3747	4	3747	4	0.00
13/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	583	1	583	1	3,000.00
13/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3707	4	3707	4	0.00
13/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4624	5	4624	5	0.00
13/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4582	5	4582	5	0.00
13/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12186	13	12186	13	0.00
13/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4666	5	4666	5	0.00
13/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10085	11	10085	11	0.00
13/11/2019	R248 On 05-November-20			Bond Future	10.38	86.8952	10.3763	86.8952	0.00
13/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3578	4	3578	4	0.00
13/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3542	4	3542	4	0.00
13/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3506	4	3506	4	0.00
13/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6346	7	6346	7	0.00
13/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6394	7	6394	7	0.00
13/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6299	7	6299	7	0.00