



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	2025 On 06-February-20			Bond Future	137.41	137.2100	137.4092	137.2100	4,913.00
15/11/2019	2025 On 07-May-20			Bond Future	139.94	139.7339	139.9369	139.7339	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
15/11/2019	2025 On 06-August-20			Bond Future	141.07	140.8663	141.0732	140.8663	0.00
15/11/2019	2025 On 05-November-20			Bond Future	143.72	143.5091	143.7199	143.5091	0.00
15/11/2019	2029 On 06-February-20			Bond Future	102.34	102.2536	102.3383	102.2536	3,860.00
15/11/2019	2029 On 07-May-20			Bond Future	103.11	103.0221	103.1084	103.0221	0.00
15/11/2019	2029 On 06-August-20			Bond Future	105.05	104.9669	105.0549	104.9669	0.00
15/11/2019	2029 On 05-November-20			Bond Future	105.88	105.7933	105.8830	105.7933	0.00
15/11/2019	2030 On 06-February-20			Bond Future	9.13	92.6288	9.1338	92.6288	78,042.00
15/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1239	1	1239	1	5,820.00
15/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1653	2	1653	2	0.00
15/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	2024	2	2024	2	0.00
15/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	210	0	210	0	5,820.00
15/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2595	2	2595	2	0.00
15/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1685	2	1685	2	0.00
15/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1717	2	1717	2	0.00
15/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1556	2	1556	2	0.00
15/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1614	2	1614	2	0.00
15/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1314	1	1314	1	5,000.00
15/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	4863	5	4863	5	0.00
15/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	979	1	979	1	5,000.00
15/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1585	2	1585	2	0.00
15/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2066	2	2066	2	0.00
15/11/2019	2030 On 07-May-20			Bond Future	9.20	94.3101	9.2020	94.3101	0.00
15/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1339	1	1339	1	0.00
15/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1316	1	1316	1	0.00
15/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1294	1	1294	1	0.00
15/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3839	4	3839	4	0.00
15/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	3878	4	3878	4	0.00
15/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3800	4	3800	4	0.00
15/11/2019	2030 On 06-August-20			Bond Future	9.27	92.0357	9.2709	92.0357	0.00
15/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2334	2	2334	2	0.00
15/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2393	2	2393	2	0.00
15/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2363	2	2363	2	0.00
15/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3377	4	3377	4	0.00
15/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3347	4	3347	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
15/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3408	4	3408	4	0.00
15/11/2019	2030 On 05-November-20			Bond Future	9.33	93.7649	9.3328	93.7649	0.00
15/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3453	3	3453	3	0.00
15/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3487	3	3487	3	0.00
15/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2366	2	2366	2	16,000.00
15/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7335	7	7335	7	0.00
15/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3520	3	3520	3	0.00
15/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1125	1	1125	1	16,000.00
15/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4135	4	4135	4	0.00
15/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3134	3	3134	3	0.00
15/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	5912	6	5912	6	0.00
15/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3182	3	3182	3	0.00
15/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1597	2	1597	2	16,000.00
15/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3157	3	3157	3	0.00
15/11/2019	2032 On 06-February-20			Bond Future	9.48	93.8648	9.4844	93.8648	65,427.00
15/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1547	1	1547	1	0.00
15/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1579	1	1579	1	0.00
15/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1516	1	1516	1	0.00
15/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2218	2	2218	2	0.00
15/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2181	2	2181	2	0.00
15/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2146	2	2146	2	0.00
15/11/2019	2032 On 07-May-20			Bond Future	9.56	91.4092	9.5566	91.4092	0.00
15/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1536	1	1536	1	0.00
15/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1589	1	1589	1	0.00
15/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1562	1	1562	1	0.00
15/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4082	4	4082	4	0.00
15/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4041	4	4041	4	0.00
15/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4124	4	4124	4	0.00
15/11/2019	2032 On 06-August-20			Bond Future	9.63	93.0891	9.6289	93.0891	0.00
15/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2635	2	2635	2	0.00
15/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2667	3	2667	3	0.00
15/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2699	3	2699	3	0.00
15/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3732	4	3732	4	0.00
15/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3800	4	3800	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
15/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3766	4	3766	4	0.00
15/11/2019	2032 On 05-November-20			Bond Future	9.70	90.6793	9.6998	90.6793	0.00
15/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	4036	4	4036	4	0.00
15/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9456	9	9456	9	0.00
15/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2998	3	2998	3	1,000.00
15/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	4071	4	4071	4	0.00
15/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1673	2	1673	2	1,000.00
15/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	4002	4	4002	4	0.00
15/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3684	4	3684	4	0.00
15/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	6671	7	6671	7	0.00
15/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1256	1	1256	1	1,000.00
15/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3627	4	3627	4	0.00
15/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4665	5	4665	5	0.00
15/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3655	4	3655	4	0.00
15/11/2019	2033 On 06-February-20			Bond Future	102.23	102.2924	102.2338	102.2924	6,260.00
15/11/2019	2033 On 07-May-20			Bond Future	102.92	102.9786	102.9191	102.9786	0.00
15/11/2019	2033 On 06-August-20			Bond Future	104.86	104.9226	104.8620	104.9226	0.00
15/11/2019	2033 On 05-November-20			Bond Future	105.61	105.6695	105.6078	105.6695	0.00
15/11/2019	2037 On 06-February-20			Bond Future	9.93	88.3373	9.9328	88.3373	68,638.00
15/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1251	1	1251	1	0.00
15/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1222	1	1222	1	0.00
15/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1192	1	1192	1	0.00
15/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3200	3	3200	3	0.00
15/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3248	3	3248	3	0.00
15/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3153	3	3153	3	0.00
15/11/2019	2037 On 07-May-20			Bond Future	10.01	89.9406	10.0099	89.9406	0.00
15/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1765	2	1765	2	0.00
15/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1794	2	1794	2	0.00
15/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1823	2	1823	2	0.00
15/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4816	5	4816	5	0.00
15/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4912	5	4912	5	0.00
15/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4864	5	4864	5	0.00
15/11/2019	2037 On 06-August-20			Bond Future	10.09	87.3334	10.0884	87.3334	0.00
15/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2900	3	2900	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2934	3	2934	3	0.00
15/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2866	3	2866	3	0.00
15/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4532	5	4532	5	0.00
15/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4491	5	4491	5	0.00
15/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4452	5	4452	5	0.00
15/11/2019	2037 On 05-November-20			Bond Future	10.16	88.9760	10.1601	88.9760	0.00
15/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4510	4	4510	4	0.00
15/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4435	4	4435	4	0.00
15/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4472	4	4472	4	0.00
15/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4365	5	4365	5	0.00
15/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4298	4	4298	4	0.00
15/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4331	4	4331	4	0.00
15/11/2019	2038 On 06-February-20			Bond Future	117.57	117.3987	117.5668	117.3987	10,686.00
15/11/2019	2038 On 07-May-20			Bond Future	119.73	119.5583	119.7294	119.5583	0.00
15/11/2019	2038 On 06-August-20			Bond Future	120.30	120.1214	120.2961	120.1214	0.00
15/11/2019	2038 On 05-November-20			Bond Future	122.55	122.3750	122.5528	122.3750	0.00
15/11/2019	2040 On 06-February-20			Bond Future	10.08	90.7708	10.0843	90.7708	44,242.00
15/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1031	1	1031	1	0.00
15/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	0.00
15/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1088	1	1088	1	0.00
15/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	66	0	66	0	0.00
15/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1060	1	1060	1	0.00
15/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3761	4	3761	4	0.00
15/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3707	4	3707	4	0.00
15/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9312	10	9312	10	0.00
15/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3816	4	3816	4	0.00
15/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15010	15	15010	15	0.00
15/11/2019	2040 On 07-May-20			Bond Future	10.16	92.4184	10.1627	92.4184	0.00
15/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1184	1	1184	1	2,640.00
15/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2728	3	2728	3	2,640.00
15/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1876	2	1876	2	0.00
15/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1845	2	1845	2	0.00
15/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1814	2	1814	2	0.00
15/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5287	5	5287	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
15/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5183	5	5183	5	0.00
15/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5235	5	5235	5	0.00
15/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4010	4	4010	4	0.00
15/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6588	7	6588	7	0.00
15/11/2019	2040 On 06-August-20			Bond Future	10.24	89.6058	10.2427	89.6058	0.00
15/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3149	3	3149	3	0.00
15/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3221	3	3221	3	0.00
15/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3185	3	3185	3	0.00
15/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4884	5	4884	5	0.00
15/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4798	5	4798	5	0.00
15/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4841	5	4841	5	0.00
15/11/2019	2040 On 05-November-20			Bond Future	10.32	91.2916	10.3158	91.2916	0.00
15/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	2060	2	2060	2	2,000.00
15/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3594	3	3594	3	2,000.00
15/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4706	5	4706	5	0.00
15/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4745	5	4745	5	0.00
15/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	10217	10	10217	10	0.00
15/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4785	5	4785	5	0.00
15/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4789	5	4789	5	0.00
15/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	1919	2	1919	2	2,000.00
15/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	8594	9	8594	9	0.00
15/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6038	6	6038	6	0.00
15/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4753	5	4753	5	0.00
15/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	4826	5	4826	5	0.00
15/11/2019	2044 On 06-February-20			Bond Future	10.14	87.5580	10.1424	87.5580	40,581.00
15/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	992	1	992	1	0.00
15/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	76	0	76	0	328.00
15/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	913	1	913	1	328.00
15/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5587	5	5587	5	0.00
15/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1019	1	1019	1	0.00
15/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	965	1	965	1	0.00
15/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4003	4	4003	4	0.00
15/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4118	4	4118	4	0.00
15/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	723	1	723	1	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4060	4	4060	4	0.00
15/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4236	4	4236	4	0.00
15/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9228	9	9228	9	0.00
15/11/2019	2044 On 07-May-20			Bond Future	10.22	89.1472	10.2186	89.1472	0.00
15/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1880	2	1880	2	0.00
15/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6249	6	6249	6	0.00
15/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	741	1	741	1	100.00
15/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2517	2	2517	2	100.00
15/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	621	1	621	1	556.00
15/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1942	2	1942	2	0.00
15/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	980	1	980	1	129.00
15/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2481	2	2481	2	129.00
15/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7772	8	7772	8	0.00
15/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1911	2	1911	2	0.00
15/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2271	2	2271	2	556.00
15/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7384	7	7384	7	0.00
15/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1421	1	1421	1	556.00
15/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1320	1	1320	1	100.00
15/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8780	9	8780	9	0.00
15/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4766	5	4766	5	0.00
15/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5325	6	5325	6	0.00
15/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4436	5	4436	5	0.00
15/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5378	6	5378	6	0.00
15/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7423	8	7423	8	0.00
15/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4482	5	4482	5	0.00
15/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1780	2	1780	2	129.00
15/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8262	8	8262	8	0.00
15/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5272	5	5272	5	0.00
15/11/2019	2044 On 06-August-20			Bond Future	10.30	86.3998	10.2960	86.3998	0.00
15/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1136	1	1136	1	602.00
15/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2486	2	2486	2	0.00
15/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2891	3	2891	3	602.00
15/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	607	1	607	1	140.00
15/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1879	2	1879	2	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2551	2	2551	2	0.00
15/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7848	8	7848	8	0.00
15/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	7023	7	7023	7	0.00
15/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2519	2	2519	2	0.00
15/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	5947	6	5947	6	0.00
15/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2311	2	2311	2	140.00
15/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11679	12	11679	12	0.00
15/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7081	7	7081	7	0.00
15/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	5897	6	5897	6	0.00
15/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2016	2	2016	2	602.00
15/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	5998	6	5998	6	0.00
15/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5413	6	5413	6	0.00
15/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	8974	9	8974	9	0.00
15/11/2019	2044 On 05-November-20			Bond Future	10.37	88.0253	10.3669	88.0253	0.00
15/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2494	2	2494	2	1,815.00
15/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4671	5	4671	5	0.00
15/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3265	3	3265	3	0.00
15/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9477	9	9477	9	0.00
15/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9732	10	9732	10	0.00
15/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3299	3	3299	3	568.00
15/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4751	5	4751	5	0.00
15/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1461	1	1461	1	568.00
15/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8418	8	8418	8	0.00
15/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	829	1	829	1	1,815.00
15/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3473	3	3473	3	1,815.00
15/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4711	5	4711	5	0.00
15/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	4841	5	4841	5	0.00
15/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6213	6	6213	6	0.00
15/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	4804	5	4804	5	0.00
15/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2591	3	2591	3	1,815.00
15/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2161	2	2161	2	1,815.00
15/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	13765	14	13765	14	0.00
15/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10462	11	10462	11	0.00
15/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6493	7	6493	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	7723	8	7723	8	0.00
15/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2237	2	2237	2	568.00
15/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	4878	5	4878	5	0.00
15/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6446	7	6446	7	0.00
15/11/2019	2046 On 06-February-20			Bond Future	108.36	107.9743	108.3612	107.9743	11,575.00
15/11/2019	2046 On 07-May-20			Bond Future	108.61	108.2123	108.6065	108.2123	0.00
15/11/2019	2046 On 06-August-20			Bond Future	110.66	110.2551	110.6569	110.2551	0.00
15/11/2019	2046 On 05-November-20			Bond Future	110.94	110.5277	110.9371	110.5277	0.00
15/11/2019	2050 On 06-February-20			Bond Future	109.89	110.3226	109.8861	110.3226	11,685.00
15/11/2019	2050 On 07-May-20			Bond Future	111.91	112.3519	111.9074	112.3519	0.00
15/11/2019	2050 On 06-August-20			Bond Future	112.14	112.5928	112.1400	112.5928	0.00
15/11/2019	2050 On 05-November-20			Bond Future	114.24	114.7051	114.2437	114.7051	0.00
15/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	AL37 On 06-February-20			Index Future	679.20	678.1840	679.1960	678.1840	0.00
15/11/2019	AL37 On 07-May-20			Index Future	691.53	690.4960	691.5270	690.4960	0.00
15/11/2019	AL37 On 06-August-20			Index Future	704.28	703.2340	704.2840	703.2340	0.00
15/11/2019	AL7T On 06-February-20			Index Future	784.53	782.3580	784.5330	782.3580	0.00
15/11/2019	AL7T On 07-May-20			Index Future	798.78	796.5620	798.7760	796.5620	0.00
15/11/2019	AL7T On 06-August-20			Index Future	813.51	811.2560	813.5110	811.2560	0.00
15/11/2019	ALBI On 06-February-20			Index Future	701.22	699.3630	701.2180	699.3630	414.00
15/11/2019	ALBI On 07-May-20			Index Future	713.95	712.0590	713.9490	712.0590	0.00
15/11/2019	ALBI On 06-August-20			Index Future	727.12	725.1940	727.1190	725.1940	0.00
15/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C044 On 31-January-44			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
15/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2019	ES33 On 06-February-20			Bond Future	10.99	78.5155	10.9880	78.5155	350.00
15/11/2019	ES33 On 07-May-20			Bond Future	11.11	76.1472	11.1064	76.1472	0.00
15/11/2019	ES33 On 06-August-20			Bond Future	11.23	77.5435	11.2269	77.5435	0.00
15/11/2019	ES33 On 05-November-20			Bond Future	11.35	75.2112	11.3491	75.2112	0.00
15/11/2019	ES42 On 06-February-20			Bond Future	11.34	79.4216	11.3387	79.4216	4,919.00
15/11/2019	ES42 On 07-May-20			Bond Future	11.46	76.5990	11.4570	76.5990	0.00
15/11/2019	ES42 On 06-August-20			Bond Future	11.58	78.0027	11.5756	78.0027	0.00
15/11/2019	ES42 On 05-November-20			Bond Future	11.69	75.2092	11.6948	75.2092	0.00
15/11/2019	GOVI On 06-February-20			GOVI	693.52	691.6230	693.5150	691.6230	1,275.00
15/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 06-February-20	703.14	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
15/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	96150	12	96150	12	0.00
15/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	96350	12	96350	12	0.00
15/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	96250	12	96250	12	0.00
15/11/2019	GOVI On 07-May-20			GOVI	706.11	704.1790	706.1060	704.1790	0.00
15/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	138940	16	138940	16	0.00
15/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	138740	16	138740	16	0.00
15/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	138840	16	138840	16	0.00
15/11/2019	GOVI On 06-August-20			GOVI	719.13	717.1690	719.1320	717.1690	0.00
15/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
15/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	89980	11	89980	11	0.00
15/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	89880	11	89880	11	0.00
15/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	90080	11	90080	11	0.00
15/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2019	IGOV On 06-February-20			Index Future	261.16	261.4200	261.1580	261.4200	1,011.00
15/11/2019	IGOV On 07-May-20			Index Future	265.96	266.2290	265.9630	266.2290	47.00
15/11/2019	IGOV On 06-August-20			Index Future	270.93	271.2020	270.9310	271.2020	0.00
15/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
15/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
15/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
15/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
15/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5200	95.5100	95.5200	0.00
15/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.50	94.5200	94.5000	94.5200	0.00
15/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.45	93.4800	93.4500	93.4800	0.00
15/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.37	93.4100	93.3700	93.4100	0.00
15/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.35	95.4100	95.3500	95.4100	51.00
15/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.29	95.3600	95.2900	95.3600	0.00
15/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.25	96.3300	96.2500	96.3300	0.00
15/11/2019	IS05 On 20-September-22			Interest Rate Swap	99.99	100.0900	99.9900	100.0900	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
15/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.05	101.1600	101.0500	101.1600	0.00
15/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.15	94.2800	94.1500	94.2800	0.00
15/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.06	100.2100	100.0600	100.2100	0.00
15/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
15/11/2019	IS10 On 17-December-25			Interest Rate Swap	90.80	91.0500	90.8000	91.0500	0.00
15/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.64	87.9000	87.6400	87.9000	0.00
15/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.27	86.5400	86.2700	86.5400	0.00
15/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.40	88.6800	88.4000	88.6800	0.00
15/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.23	92.5200	92.2300	92.5200	0.00
15/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.71	91.0100	90.7100	91.0100	0.00
15/11/2019	IS10 On 21-June-27			Interest Rate Swap	92.78	93.1000	92.7800	93.1000	0.00
15/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.31	98.6400	98.3100	98.6400	0.00
15/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.66	99.0000	98.6600	99.0000	0.00
15/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.01	92.3600	92.0100	92.3600	0.00
15/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.39	99.7200	99.3900	99.7200	0.00
15/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
15/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/11/2019	R023 On 06-February-20			Bond Future	7.35	104.4354	7.3543	104.4354	42,802.00
15/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	775	1	775	1	0.00
15/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	813	1	813	1	0.00
15/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	794	1	794	1	0.00
15/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	320	0	320	0	0.00
15/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	312	0	312	0	0.00
15/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	328	0	328	0	0.00
15/11/2019	R023 On 07-May-20			Bond Future	7.35	102.3988	7.3481	102.3988	13,512.00
15/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	230	0	230	0	0.00
15/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	238	0	238	0	0.00
15/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	223	0	223	0	0.00
15/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1379	1	1379	1	0.00
15/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1361	1	1361	1	0.00
15/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1344	1	1344	1	0.00
15/11/2019	R023 On 06-August-20			Bond Future	7.32	104.2873	7.3242	104.2873	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
15/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	747	1	747	1	0.00
15/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	773	1	773	1	0.00
15/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	760	1	760	1	0.00
15/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	875	1	875	1	0.00
15/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	885	1	885	1	0.00
15/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	895	1	895	1	0.00
15/11/2019	R023 On 05-November-20			Bond Future	7.30	102.3096	7.2963	102.3096	0.00
15/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1145	1	1145	1	0.00
15/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1131	1	1131	1	0.00
15/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1158	1	1158	1	0.00
15/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	809	1	809	1	0.00
15/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	802	1	802	1	0.00
15/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	794	1	794	1	0.00
15/11/2019	R035 On 06-February-20			Bond Future	9.79	96.5994	9.7916	96.5994	114,836.00
15/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1465	1	1465	1	0.00
15/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1433	1	1433	1	0.00
15/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1402	1	1402	1	0.00
15/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2908	3	2908	3	0.00
15/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2819	3	2819	3	0.00
15/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2863	3	2863	3	0.00
15/11/2019	R035 On 07-May-20			Bond Future	9.86	93.8499	9.8650	93.8499	0.00
15/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	865	1	865	1	5,000.00
15/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2649	3	2649	3	5,000.00
15/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1741	2	1741	2	0.00
15/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2756	3	2756	3	3,530.00
15/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1007	1	1007	1	3,530.00
15/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1800	2	1800	2	0.00
15/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7219	7	7219	7	0.00
15/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1771	2	1771	2	0.00
15/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6275	6	6275	6	0.00
15/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3490	4	3490	4	0.00
15/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4679	5	4679	5	0.00
15/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3377	4	3377	4	0.00
15/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4586	5	4586	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
15/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6189	6	6189	6	0.00
15/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1100	1	1100	1	5,000.00
15/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4632	5	4632	5	0.00
15/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1351	1	1351	1	3,530.00
15/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6599	7	6599	7	0.00
15/11/2019	R035 On 06-August-20			Bond Future	9.94	95.5742	9.9382	95.5742	0.00
15/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	969	1	969	1	24,761.00
15/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3580	3	3580	3	0.00
15/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3543	3	3543	3	0.00
15/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	641	1	641	1	3,000.00
15/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3618	3	3618	3	0.00
15/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3745	4	3745	4	0.00
15/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3676	4	3676	4	0.00
15/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	9750	10	9750	10	0.00
15/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8057	8	8057	8	0.00
15/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3711	4	3711	4	0.00
15/11/2019	R035 On 05-November-20			Bond Future	10.01	92.8689	10.0133	92.8689	0.00
15/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5593	5	5593	5	0.00
15/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5551	5	5551	5	0.00
15/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5635	5	5635	5	0.00
15/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3426	4	3426	4	0.00
15/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3400	4	3400	4	0.00
15/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3374	3	3374	3	0.00
15/11/2019	R186 On 06-February-20			Bond Future	8.42	111.8349	8.4231	111.8349	101,560.00
15/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1735	2	1735	2	0.00
15/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	637	1	637	1	821.00
15/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1801	2	1801	2	0.00
15/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1577	1	1577	1	0.00
15/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1768	2	1768	2	0.00
15/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3483	3	3483	3	0.00
15/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1021	1	1021	1	0.00
15/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1000	1	1000	1	0.00
15/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	381	0	381	0	821.00
15/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1156	1	1156	1	821.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2368	3	2368	3	0.00
15/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1043	1	1043	1	0.00
15/11/2019	R186 On 07-May-20			Bond Future	8.48	113.8650	8.4774	113.8650	1,650.00
15/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1049	1	1049	1	0.00
15/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2072	2	2072	2	0.00
15/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3508	3	3508	3	0.00
15/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	727	1	727	1	0.00
15/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1490	1	1490	1	6,000.00
15/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1069	1	1069	1	0.00
15/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	352	0	352	0	6,000.00
15/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	1030	1	1030	1	0.00
15/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3216	3	3216	3	0.00
15/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5129	5	5129	5	0.00
15/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1143	1	1143	1	6,000.00
15/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3147	3	3147	3	0.00
15/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3842	4	3842	4	2,500.00
15/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2542	3	2542	3	0.00
15/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1952	2	1952	2	23,208.00
15/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3181	3	3181	3	0.00
15/11/2019	R186 On 06-August-20			Bond Future	8.53	110.6568	8.5305	110.6568	0.00
15/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1790	2	1790	2	0.00
15/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1817	2	1817	2	0.00
15/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1764	2	1764	2	0.00
15/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2642	3	2642	3	0.00
15/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2616	3	2616	3	0.00
15/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2591	3	2591	3	0.00
15/11/2019	R186 On 05-November-20			Bond Future	8.58	112.7340	8.5802	112.7340	0.00
15/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2820	3	2820	3	0.00
15/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2789	3	2789	3	0.00
15/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2759	3	2759	3	0.00
15/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2445	3	2445	3	0.00
15/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2463	3	2463	3	0.00
15/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2427	3	2427	3	0.00
15/11/2019	R197 On 06-February-20			Bond Future	303.41	303.4223	303.4147	303.4223	2,540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	R197 On 07-May-20			Bond Future	309.00	309.0037	308.9963	309.0037	0.00
15/11/2019	R197 On 06-August-20			Bond Future	307.04	307.0430	307.0357	307.0430	0.00
15/11/2019	R197 On 05-November-20			Bond Future	312.80	312.8031	312.7958	312.8031	0.00
15/11/2019	R202 On 06-February-20			Bond Future	229.45	230.4663	229.4503	230.4663	8,488.00
15/11/2019	R202 On 07-May-20			Bond Future	233.67	234.7058	233.6711	234.7058	0.00
15/11/2019	R202 On 06-August-20			Bond Future	233.94	234.9966	233.9428	234.9966	0.00
15/11/2019	R202 On 05-November-20			Bond Future	238.33	239.4055	238.3317	239.4055	0.00
15/11/2019	R208 On 06-February-20			Bond Future	6.51	102.7199	6.5107	102.7199	11,684.00
15/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	12	0	12	0	0.00
15/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	13	0	13	0	0.00
15/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	14	0	14	0	0.00
15/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	415	0	415	0	0.00
15/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	435	0	435	0	0.00
15/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	425	0	425	0	0.00
15/11/2019	R208 On 07-May-20			Bond Future	6.26	101.1813	6.2616	101.1813	0.00
15/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
15/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
15/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
15/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1250	1	1250	1	0.00
15/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1258	1	1258	1	0.00
15/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1241	1	1241	1	0.00
15/11/2019	R208 On 06-August-20			Bond Future	5.77	103.0514	5.7660	103.0514	0.00
15/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	98	0	98	0	0.00
15/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	100	0	100	0	0.00
15/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	95	0	95	0	0.00
15/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	229	0	229	0	0.00
15/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	226	0	226	0	0.00
15/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	222	0	222	0	0.00
15/11/2019	R208 On 05-November-20			Bond Future	4.59	101.5746	4.5923	101.5746	0.00
15/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	147	0	147	0	0.00
15/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	145	0	145	0	0.00
15/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	142	0	142	0	0.00
15/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	72	0	72	0	0.00
15/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	74	0	74	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
15/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	71	0	71	0	0.00
15/11/2019	R209 On 06-February-20			Bond Future	9.79	73.6106	9.7913	73.6106	106,162.00
15/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	1031	1	1031	1	0.00
15/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	788	1	788	1	7,500.00
15/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1054	1	1054	1	0.00
15/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	1007	1	1007	1	0.00
15/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2882	3	2882	3	0.00
15/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2839	3	2839	3	0.00
15/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3322	3	3322	3	0.00
15/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2798	3	2798	3	0.00
15/11/2019	R209 On 07-May-20			Bond Future	9.86	71.7957	9.8595	71.7957	0.00
15/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1493	1	1493	1	0.00
15/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1544	1	1544	1	0.00
15/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1518	1	1518	1	0.00
15/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4074	4	4074	4	0.00
15/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4034	4	4034	4	0.00
15/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4115	4	4115	4	0.00
15/11/2019	R209 On 06-August-20			Bond Future	9.93	73.1145	9.9275	73.1145	0.00
15/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36053	36	36053	36	0.00
15/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36162	36	36162	36	0.00
15/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35945	36	35945	36	0.00
15/11/2019	R209 On 05-November-20			Bond Future	9.99	71.3383	9.9938	71.3383	0.00
15/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3814	4	3814	4	0.00
15/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3881	4	3881	4	0.00
15/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3847	4	3847	4	0.00
15/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3749	4	3749	4	0.00
15/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3722	4	3722	4	0.00
15/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3776	4	3776	4	0.00
15/11/2019	R210 On 06-February-20			Bond Future	189.18	190.0243	189.1835	190.0243	1,772.00
15/11/2019	R210 On 07-May-20			Bond Future	190.01	190.8698	190.0137	190.8698	0.00
15/11/2019	R210 On 06-August-20			Bond Future	193.60	194.4728	193.6008	194.4728	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
15/11/2019	R210 On 05-November-20			Bond Future	194.51	195.3990	194.5106	195.3990	0.00
15/11/2019	R212 On 06-February-20			Bond Future	162.00	162.0002	161.9959	162.0002	6,495.00
15/11/2019	R212 On 07-May-20			Bond Future	164.98	164.9800	164.9758	164.9800	0.00
15/11/2019	R212 On 06-August-20			Bond Future	165.80	165.8005	165.7964	165.8005	0.00
15/11/2019	R212 On 05-November-20			Bond Future	168.91	168.9110	168.9068	168.9110	0.00
15/11/2019	R213 On 06-February-20			Bond Future	9.35	86.9046	9.3499	86.9046	24,118.00
15/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1432	1	1432	1	0.00
15/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1403	1	1403	1	0.00
15/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1375	1	1375	1	0.00
15/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	1889	2	1889	2	0.00
15/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	1922	2	1922	2	0.00
15/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	1857	2	1857	2	0.00
15/11/2019	R213 On 07-May-20			Bond Future	9.42	84.9303	9.4159	84.9303	0.00
15/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1331	1	1331	1	0.00
15/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1354	1	1354	1	0.00
15/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1377	1	1377	1	0.00
15/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3779	4	3779	4	0.00
15/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	3856	4	3856	4	0.00
15/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3818	4	3818	4	0.00
15/11/2019	R213 On 06-August-20			Bond Future	9.48	86.4917	9.4813	86.4917	0.00
15/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2333	2	2333	2	0.00
15/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2391	2	2391	2	0.00
15/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2362	2	2362	2	0.00
15/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3431	4	3431	4	0.00
15/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3401	4	3401	4	0.00
15/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3462	4	3462	4	0.00
15/11/2019	R213 On 05-November-20			Bond Future	9.55	84.5660	9.5491	84.5660	0.00
15/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3472	3	3472	3	0.00
15/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3505	3	3505	3	0.00
15/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3539	3	3539	3	0.00
15/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3190	3	3190	3	0.00
15/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3237	3	3237	3	0.00
15/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3213	3	3213	3	0.00
15/11/2019	R214 On 06-February-20			Bond Future	10.05	71.8826	10.0517	71.8826	17,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	961	1	961	1	0.00
15/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	1008	1	1008	1	0.00
15/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3374	3	3374	3	0.00
15/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	580	1	580	1	1,000.00
15/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1369	1	1369	1	1,000.00
15/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	984	1	984	1	0.00
15/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3200	3	3200	3	0.00
15/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4187	4	4187	4	0.00
15/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3156	3	3156	3	0.00
15/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2569	3	2569	3	0.00
15/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3245	3	3245	3	0.00
15/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1039	1	1039	1	1,000.00
15/11/2019	R214 On 07-May-20			Bond Future	10.12	69.8893	10.1200	69.8893	0.00
15/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1736	2	1736	2	0.00
15/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1763	2	1763	2	0.00
15/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	746	1	746	1	1,250.00
15/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2163	2	2163	2	1,250.00
15/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4906	5	4906	5	0.00
15/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1709	2	1709	2	0.00
15/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4159	4	4159	4	0.00
15/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3538	4	3538	4	0.00
15/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6294	6	6294	6	0.00
15/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1562	2	1562	2	1,250.00
15/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4118	4	4118	4	0.00
15/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4077	4	4077	4	0.00
15/11/2019	R214 On 06-August-20			Bond Future	10.19	71.1730	10.1880	71.1730	0.00
15/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2671	3	2671	3	0.00
15/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2702	3	2702	3	0.00
15/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2733	3	2733	3	0.00
15/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4013	4	4013	4	0.00
15/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4082	4	4082	4	0.00
15/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4047	4	4047	4	0.00
15/11/2019	R214 On 05-November-20			Bond Future	10.26	69.2143	10.2572	69.2143	0.00
15/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	4002	4	4002	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
15/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	4035	4	4035	4	0.00
15/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3969	4	3969	4	0.00
15/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4077	4	4077	4	0.00
15/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4047	4	4047	4	0.00
15/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4018	4	4018	4	0.00
15/11/2019	R248 On 06-February-20			Bond Future	10.12	90.9772	10.1235	90.9772	93,339.00
15/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	910	1	910	1	0.00
15/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	857	1	857	1	0.00
15/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	883	1	883	1	0.00
15/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4468	5	4468	5	0.00
15/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4344	5	4344	5	0.00
15/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4406	5	4406	5	0.00
15/11/2019	R248 On 07-May-20			Bond Future	10.19	88.1890	10.1937	88.1890	0.00
15/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1914	2	1914	2	0.00
15/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1979	2	1979	2	0.00
15/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1946	2	1946	2	0.00
15/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5426	6	5426	6	0.00
15/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5481	6	5481	6	0.00
15/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5371	6	5371	6	0.00
15/11/2019	R248 On 06-August-20			Bond Future	10.26	89.8085	10.2637	89.8085	0.00
15/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	960	1	960	1	20,640.00
15/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3810	4	3810	4	0.00
15/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3891	4	3891	4	0.00
15/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	618	1	618	1	3,000.00
15/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3851	4	3851	4	0.00
15/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4446	5	4446	5	0.00
15/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4405	5	4405	5	0.00
15/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	11900	12	11900	12	0.00
15/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4486	5	4486	5	0.00
15/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	9816	10	9816	10	0.00
15/11/2019	R248 On 05-November-20			Bond Future	10.33	87.0591	10.3348	87.0591	0.00
15/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3710	4	3710	4	0.00
15/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3673	4	3673	4	0.00
15/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3637	4	3637	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
15/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6150	6	6150	6	0.00
15/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6196	6	6196	6	0.00
15/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6103	6	6103	6	0.00