



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
18/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	2025 On 06-February-20			Bond Future	137.21	137.4092	137.2057	137.4092	4,913.00
18/11/2019	2025 On 07-May-20			Bond Future	139.73	139.9369	139.7299	139.9369	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
18/11/2019	2025 On 06-August-20			Bond Future	140.86	141.0732	140.8623	141.0732	0.00
18/11/2019	2025 On 05-November-20			Bond Future	143.51	143.7199	143.5051	143.7199	0.00
18/11/2019	2029 On 06-February-20			Bond Future	102.12	102.3383	102.1231	102.3383	3,860.00
18/11/2019	2029 On 07-May-20			Bond Future	102.89	103.1084	102.8894	103.1084	0.00
18/11/2019	2029 On 06-August-20			Bond Future	104.83	105.0549	104.8318	105.0549	0.00
18/11/2019	2029 On 05-November-20			Bond Future	105.66	105.8830	105.6558	105.8830	0.00
18/11/2019	2030 On 06-February-20			Bond Future	9.17	92.9189	9.1745	92.9189	78,042.00
18/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1107	1	1107	1	5,820.00
18/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1853	2	1853	2	0.00
18/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	170	0	170	0	5,820.00
18/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1498	2	1498	2	0.00
18/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2405	3	2405	3	0.00
18/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1529	2	1529	2	0.00
18/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1560	2	1560	2	0.00
18/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1648	2	1648	2	0.00
18/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1709	2	1709	2	0.00
18/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1393	1	1393	1	5,000.00
18/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5073	5	5073	5	0.00
18/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1038	1	1038	1	5,000.00
18/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1678	2	1678	2	0.00
18/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2183	2	2183	2	0.00
18/11/2019	2030 On 07-May-20			Bond Future	9.24	94.6055	9.2442	94.6055	0.00
18/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1234	1	1234	1	0.00
18/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1212	1	1212	1	0.00
18/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1190	1	1190	1	0.00
18/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3988	4	3988	4	0.00
18/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4029	4	4029	4	0.00
18/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3948	4	3948	4	0.00
18/11/2019	2030 On 06-August-20			Bond Future	9.31	92.3367	9.3149	92.3367	0.00
18/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2203	2	2203	2	0.00
18/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2259	2	2259	2	0.00
18/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2231	2	2231	2	0.00
18/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3503	3	3503	3	0.00
18/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3472	3	3472	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
18/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3534	3	3534	3	0.00
18/11/2019	2030 On 05-November-20			Bond Future	9.38	94.0715	9.3785	94.0715	0.00
18/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3302	3	3302	3	0.00
18/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3334	3	3334	3	0.00
18/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2242	2	2242	2	16,000.00
18/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7127	7	7127	7	0.00
18/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3367	4	3367	4	0.00
18/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1046	1	1046	1	16,000.00
18/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4274	4	4274	4	0.00
18/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3243	3	3243	3	0.00
18/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6097	6	6097	6	0.00
18/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3293	3	3293	3	0.00
18/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1652	2	1652	2	16,000.00
18/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3268	3	3268	3	0.00
18/11/2019	2032 On 06-February-20			Bond Future	9.54	94.2145	9.5404	94.2145	65,404.00
18/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1351	2	1351	2	0.00
18/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1380	2	1380	2	0.00
18/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1322	2	1322	2	0.00
18/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2396	2	2396	2	0.00
18/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2358	2	2358	2	0.00
18/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2320	2	2320	2	0.00
18/11/2019	2032 On 07-May-20			Bond Future	9.61	91.7652	9.6146	91.7652	0.00
18/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1382	2	1382	2	0.00
18/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1432	2	1432	2	0.00
18/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1407	2	1407	2	0.00
18/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4307	4	4307	4	0.00
18/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4264	4	4264	4	0.00
18/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4351	4	4351	4	0.00
18/11/2019	2032 On 06-August-20			Bond Future	9.69	93.4518	9.6890	93.4518	0.00
18/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2444	3	2444	3	0.00
18/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2474	3	2474	3	0.00
18/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2504	3	2504	3	0.00
18/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3925	4	3925	4	0.00
18/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3996	4	3996	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
18/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3960	4	3960	4	0.00
18/11/2019	2032 On 05-November-20			Bond Future	9.76	91.0488	9.7621	91.0488	0.00
18/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3812	4	3812	4	0.00
18/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9129	9	9129	9	0.00
18/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2808	3	2808	3	1,000.00
18/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3845	4	3845	4	0.00
18/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1542	2	1542	2	1,000.00
18/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3778	4	3778	4	0.00
18/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3854	4	3854	4	0.00
18/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	6933	7	6933	7	0.00
18/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1323	1	1323	1	1,000.00
18/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3795	4	3795	4	0.00
18/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4870	5	4870	5	0.00
18/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3825	4	3825	4	0.00
18/11/2019	2033 On 06-February-20			Bond Future	102.00	102.2338	102.0018	102.2338	6,260.00
18/11/2019	2033 On 07-May-20			Bond Future	102.68	102.9191	102.6829	102.9191	0.00
18/11/2019	2033 On 06-August-20			Bond Future	104.62	104.8620	104.6213	104.8620	0.00
18/11/2019	2033 On 05-November-20			Bond Future	105.36	105.6078	105.3628	105.6078	0.00
18/11/2019	2037 On 06-February-20			Bond Future	9.99	88.6098	9.9938	88.6098	69,709.00
18/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1059	1	1059	1	0.00
18/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1033	1	1033	1	0.00
18/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1007	1	1007	1	0.00
18/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3461	3	3461	3	0.00
18/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3511	3	3511	3	0.00
18/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3411	3	3411	3	0.00
18/11/2019	2037 On 07-May-20			Bond Future	10.07	90.2182	10.0729	90.2182	0.00
18/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1583	2	1583	2	0.00
18/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1610	2	1610	2	0.00
18/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1637	2	1637	2	0.00
18/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5087	5	5087	5	0.00
18/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5187	5	5187	5	0.00
18/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5137	5	5137	5	0.00
18/11/2019	2037 On 06-August-20			Bond Future	10.15	87.6163	10.1535	87.6163	0.00
18/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2674	3	2674	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
18/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2707	3	2707	3	0.00
18/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2642	3	2642	3	0.00
18/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4774	5	4774	5	0.00
18/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4732	4	4732	4	0.00
18/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4690	4	4690	4	0.00
18/11/2019	2037 On 05-November-20			Bond Future	10.23	89.2642	10.2273	89.2642	0.00
18/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4243	5	4243	5	0.00
18/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4170	4	4170	4	0.00
18/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4207	4	4207	4	0.00
18/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4575	4	4575	4	0.00
18/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4505	4	4505	4	0.00
18/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4540	4	4540	4	0.00
18/11/2019	2038 On 06-February-20			Bond Future	117.06	117.5668	117.0605	117.5668	10,686.00
18/11/2019	2038 On 07-May-20			Bond Future	119.21	119.7294	119.2139	119.7294	0.00
18/11/2019	2038 On 06-August-20			Bond Future	119.77	120.2961	119.7709	120.2961	0.00
18/11/2019	2038 On 05-November-20			Bond Future	122.02	122.5528	122.0178	122.5528	0.00
18/11/2019	2040 On 06-February-20			Bond Future	10.15	91.0211	10.1503	91.0211	44,236.00
18/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	846	1	846	1	0.00
18/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	2	0	2	0	0.00
18/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	896	1	896	1	0.00
18/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	45	0	45	0	0.00
18/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	871	1	871	1	0.00
18/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4092	4	4092	4	0.00
18/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4034	4	4034	4	0.00
18/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9809	9	9809	9	0.00
18/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4150	4	4150	4	0.00
18/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15528	15	15528	15	0.00
18/11/2019	2040 On 07-May-20			Bond Future	10.23	92.6732	10.2309	92.6732	0.00
18/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1668	2	1668	2	0.00
18/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1030	1	1030	1	2,640.00
18/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2466	3	2466	3	2,640.00
18/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1639	2	1639	2	0.00
18/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1610	2	1610	2	0.00
18/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5611	5	5611	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
18/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5503	5	5503	5	0.00
18/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5557	5	5557	5	0.00
18/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4276	4	4276	4	0.00
18/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6963	7	6963	7	0.00
18/11/2019	2040 On 06-August-20			Bond Future	10.31	89.8655	10.3132	89.8655	0.00
18/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2890	3	2890	3	0.00
18/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2958	3	2958	3	0.00
18/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2924	3	2924	3	0.00
18/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5163	5	5163	5	0.00
18/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5073	5	5073	5	0.00
18/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5118	5	5118	5	0.00
18/11/2019	2040 On 05-November-20			Bond Future	10.39	91.5561	10.3886	91.5561	0.00
18/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1881	2	1881	2	2,000.00
18/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3337	4	3337	4	2,000.00
18/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4405	5	4405	5	0.00
18/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4443	5	4443	5	0.00
18/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9782	10	9782	10	0.00
18/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4481	5	4481	5	0.00
18/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5035	5	5035	5	0.00
18/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2032	2	2032	2	2,000.00
18/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	8962	9	8962	9	0.00
18/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6329	6	6329	6	0.00
18/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4998	5	4998	5	0.00
18/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5073	5	5073	5	0.00
18/11/2019	2044 On 06-February-20			Bond Future	10.21	87.8113	10.2084	87.8113	40,580.00
18/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	811	1	811	1	0.00
18/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	52	0	52	0	328.00
18/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	742	1	742	1	328.00
18/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	835	1	835	1	0.00
18/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5140	6	5140	6	0.00
18/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	788	1	788	1	0.00
18/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4345	4	4345	4	0.00
18/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4467	4	4467	4	0.00
18/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	801	1	801	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
18/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4406	4	4406	4	0.00
18/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4591	4	4591	4	0.00
18/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9729	9	9729	9	0.00
18/11/2019	2044 On 07-May-20			Bond Future	10.29	89.4052	10.2867	89.4052	0.00
18/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	5847	6	5847	6	0.00
18/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1671	2	1671	2	0.00
18/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	631	1	631	1	100.00
18/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2266	3	2266	3	100.00
18/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	525	1	525	1	556.00
18/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1728	2	1728	2	0.00
18/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	845	1	845	1	129.00
18/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2232	2	2232	2	129.00
18/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7336	8	7336	8	0.00
18/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2035	2	2035	2	556.00
18/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6956	7	6956	7	0.00
18/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1699	2	1699	2	0.00
18/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1528	1	1528	1	556.00
18/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1420	1	1420	1	100.00
18/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9218	9	9218	9	0.00
18/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5066	5	5066	5	0.00
18/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5649	5	5649	5	0.00
18/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4720	4	4720	4	0.00
18/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5705	5	5705	5	0.00
18/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7824	7	7824	7	0.00
18/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4769	4	4769	4	0.00
18/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1913	2	1913	2	129.00
18/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8687	8	8687	8	0.00
18/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5594	5	5594	5	0.00
18/11/2019	2044 On 06-August-20			Bond Future	10.37	86.6625	10.3664	86.6625	0.00
18/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1004	1	1004	1	602.00
18/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2261	2	2261	2	0.00
18/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2644	3	2644	3	602.00
18/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	525	1	525	1	140.00
18/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1691	2	1691	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
18/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2323	3	2323	3	0.00
18/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7435	8	7435	8	0.00
18/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2292	3	2292	3	0.00
18/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6627	7	6627	7	0.00
18/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2461	2	2461	2	140.00
18/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6266	6	6266	6	0.00
18/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12143	12	12143	12	0.00
18/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7439	7	7439	7	0.00
18/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6214	6	6214	6	0.00
18/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2148	2	2148	2	602.00
18/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6318	6	6318	6	0.00
18/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5711	5	5711	5	0.00
18/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9387	9	9387	9	0.00
18/11/2019	2044 On 05-November-20			Bond Future	10.44	88.2930	10.4395	88.2930	0.00
18/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4367	5	4367	5	0.00
18/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2287	2	2287	2	1,815.00
18/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3019	3	3019	3	0.00
18/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9051	9	9051	9	0.00
18/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3052	3	3052	3	568.00
18/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4444	5	4444	5	0.00
18/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9302	10	9302	10	0.00
18/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1319	1	1319	1	568.00
18/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8011	8	8011	8	0.00
18/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	737	1	737	1	1,815.00
18/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3218	3	3218	3	1,815.00
18/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4405	5	4405	5	0.00
18/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5091	5	5091	5	0.00
18/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6513	6	6513	6	0.00
18/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5052	5	5052	5	0.00
18/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2740	3	2740	3	1,815.00
18/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2287	2	2287	2	1,815.00
18/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	14229	14	14229	14	0.00
18/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8071	8	8071	8	0.00
18/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10875	10	10875	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6803	6	6803	6	0.00
18/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2366	2	2366	2	568.00
18/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6755	6	6755	6	0.00
18/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5130	5	5130	5	0.00
18/11/2019	2046 On 06-February-20			Bond Future	107.59	108.3612	107.5881	108.3612	11,575.00
18/11/2019	2046 On 07-May-20			Bond Future	107.82	108.6065	107.8193	108.6065	0.00
18/11/2019	2046 On 06-August-20			Bond Future	109.85	110.6569	109.8548	110.6569	0.00
18/11/2019	2046 On 05-November-20			Bond Future	110.12	110.9371	110.1200	110.9371	0.00
18/11/2019	2050 On 06-February-20			Bond Future	109.67	109.8861	109.6684	109.8861	11,685.00
18/11/2019	2050 On 07-May-20			Bond Future	111.69	111.9074	111.6861	111.9074	0.00
18/11/2019	2050 On 06-August-20			Bond Future	111.91	112.1400	111.9144	112.1400	0.00
18/11/2019	2050 On 05-November-20			Bond Future	114.01	114.2437	114.0140	114.2437	0.00
18/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	AL37 On 06-February-20			Index Future	678.62	679.1960	678.6240	679.1960	0.00
18/11/2019	AL37 On 07-May-20			Index Future	690.95	691.5270	690.9470	691.5270	0.00
18/11/2019	AL37 On 06-August-20			Index Future	703.69	704.2840	703.6940	704.2840	0.00
18/11/2019	AL7T On 06-February-20			Index Future	783.06	784.5330	783.0640	784.5330	0.00
18/11/2019	AL7T On 07-May-20			Index Future	797.28	798.7760	797.2840	798.7760	0.00
18/11/2019	AL7T On 06-August-20			Index Future	811.99	813.5110	811.9930	813.5110	0.00
18/11/2019	ALBI On 06-February-20			Index Future	698.75	701.2180	698.7530	701.2180	414.00
18/11/2019	ALBI On 07-May-20			Index Future	711.44	713.9490	711.4410	713.9490	0.00
18/11/2019	ALBI On 06-August-20			Index Future	724.57	727.1190	724.5670	727.1190	0.00
18/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	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
18/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2019	ES33 On 06-February-20			Bond Future	11.05	78.7295	11.0538	78.7295	350.00
18/11/2019	ES33 On 07-May-20			Bond Future	11.17	76.3653	11.1747	76.3653	0.00
18/11/2019	ES33 On 06-August-20			Bond Future	11.30	77.7657	11.2977	77.7657	0.00
18/11/2019	ES33 On 05-November-20			Bond Future	11.42	75.4375	11.4225	75.4375	0.00
18/11/2019	ES42 On 06-February-20			Bond Future	11.39	79.6308	11.3942	79.6308	4,919.00
18/11/2019	ES42 On 07-May-20			Bond Future	11.51	76.8120	11.5145	76.8120	0.00
18/11/2019	ES42 On 06-August-20			Bond Future	11.64	78.2197	11.6353	78.2197	0.00
18/11/2019	ES42 On 05-November-20			Bond Future	11.76	75.4302	11.7567	75.4302	0.00
18/11/2019	GOVI On 06-February-20			GOVI	690.97	693.5150	690.9700	693.5150	1,285.00
18/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
18/11/2019	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
18/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	121600	10	121600	10	0.00
18/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	121800	10	121800	10	0.00
18/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	121700	10	121700	10	0.00
18/11/2019	GOVI On 07-May-20			GOVI	703.52	706.1060	703.5160	706.1060	0.00
18/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	164840	14	164840	14	0.00
18/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	164640	14	164640	14	0.00
18/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	164740	14	164740	14	0.00
18/11/2019	GOVI On 06-August-20			GOVI	716.50	719.1320	716.4960	719.1320	0.00
18/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	116340	9	116340	9	0.00
18/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	116240	9	116240	9	0.00
18/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	116440	9	116440	9	0.00
18/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2019	IGOV On 06-February-20			Index Future	260.76	261.1580	260.7560	261.1580	1,011.00
18/11/2019	IGOV On 07-May-20			Index Future	265.55	265.9630	265.5540	265.9630	47.00
18/11/2019	IGOV On 06-August-20			Index Future	270.52	270.9310	270.5150	270.9310	0.00
18/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
18/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
18/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
18/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
18/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.52	95.5100	95.5200	95.5100	0.00
18/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.51	94.5000	94.5100	94.5000	0.00
18/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.47	93.4500	93.4700	93.4500	0.00
18/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.38	93.3700	93.3800	93.3700	0.00
18/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.36	95.3500	95.3600	95.3500	51.00
18/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.30	95.2900	95.3000	95.2900	0.00
18/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.28	96.2500	96.2800	96.2500	0.00
18/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.03	99.9900	100.0300	99.9900	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
18/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.10	101.0500	101.1000	101.0500	0.00
18/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.21	94.1500	94.2100	94.1500	0.00
18/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.13	100.0600	100.1300	100.0600	0.00
18/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
18/11/2019	IS10 On 17-December-25			Interest Rate Swap	90.99	90.8000	90.9900	90.8000	0.00
18/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.85	87.6400	87.8500	87.6400	0.00
18/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.49	86.2700	86.4900	86.2700	0.00
18/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.64	88.4000	88.6400	88.4000	0.00
18/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.47	92.2300	92.4700	92.2300	0.00
18/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.95	90.7100	90.9500	90.7100	0.00
18/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.01	92.7800	93.0100	92.7800	0.00
18/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.54	98.3100	98.5400	98.3100	0.00
18/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.89	98.6600	98.8900	98.6600	0.00
18/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.27	92.0100	92.2700	92.0100	0.00
18/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.66	99.3900	99.6600	99.3900	0.00
18/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
18/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/11/2019	R023 On 06-February-20			Bond Future	7.39	104.5680	7.3866	104.5680	42,641.00
18/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	712	1	712	1	0.00
18/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	748	1	748	1	0.00
18/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	730	1	730	1	0.00
18/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	343	0	343	0	0.00
18/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	335	0	335	0	0.00
18/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	352	0	352	0	0.00
18/11/2019	R023 On 07-May-20			Bond Future	7.38	102.5339	7.3836	102.5339	13,512.00
18/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	205	0	205	0	0.00
18/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	212	0	212	0	0.00
18/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	198	0	198	0	0.00
18/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1444	1	1444	1	0.00
18/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1425	1	1425	1	0.00
18/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1407	1	1407	1	0.00
18/11/2019	R023 On 06-August-20			Bond Future	7.36	104.4251	7.3635	104.4251	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
18/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	700	1	700	1	0.00
18/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	725	1	725	1	0.00
18/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	713	1	713	1	0.00
18/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	918	1	918	1	0.00
18/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	928	1	928	1	0.00
18/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	939	1	939	1	0.00
18/11/2019	R023 On 05-November-20			Bond Future	7.34	102.4499	7.3402	102.4499	0.00
18/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1090	1	1090	1	0.00
18/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1077	1	1077	1	0.00
18/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1103	1	1103	1	0.00
18/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	846	1	846	1	0.00
18/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	839	1	839	1	0.00
18/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	831	1	831	1	0.00
18/11/2019	R035 On 06-February-20			Bond Future	9.85	96.8720	9.8526	96.8720	114,818.00
18/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1254	1	1254	1	0.00
18/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1225	1	1225	1	0.00
18/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1197	1	1197	1	0.00
18/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3151	3	3151	3	0.00
18/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3057	3	3057	3	0.00
18/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3104	3	3104	3	0.00
18/11/2019	R035 On 07-May-20			Bond Future	9.93	94.1274	9.9280	94.1274	0.00
18/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	750	1	750	1	5,000.00
18/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2413	3	2413	3	5,000.00
18/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1558	2	1558	2	0.00
18/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2515	3	2515	3	3,530.00
18/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	880	1	880	1	3,530.00
18/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1613	2	1613	2	0.00
18/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6842	7	6842	7	0.00
18/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1586	2	1586	2	0.00
18/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5916	6	5916	6	0.00
18/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3711	3	3711	3	0.00
18/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4952	5	4952	5	0.00
18/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3592	3	3592	3	0.00
18/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4856	5	4856	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
18/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6518	6	6518	6	0.00
18/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1179	1	1179	1	5,000.00
18/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4904	5	4904	5	0.00
18/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1449	1	1449	1	3,530.00
18/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6941	7	6941	7	0.00
18/11/2019	R035 On 06-August-20			Bond Future	10.00	95.8569	10.0034	95.8569	0.00
18/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	859	1	859	1	24,761.00
18/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3326	4	3326	4	0.00
18/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3290	4	3290	4	0.00
18/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	561	1	561	1	3,000.00
18/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3362	4	3362	4	0.00
18/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3957	4	3957	4	0.00
18/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3885	4	3885	4	0.00
18/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10136	10	10136	10	0.00
18/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8413	8	8413	8	0.00
18/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3921	4	3921	4	0.00
18/11/2019	R035 On 05-November-20			Bond Future	10.08	93.1570	10.0808	93.1570	0.00
18/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5294	6	5294	6	0.00
18/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5253	6	5253	6	0.00
18/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5334	6	5334	6	0.00
18/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3601	3	3601	3	0.00
18/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3574	3	3574	3	0.00
18/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3547	3	3547	3	0.00
18/11/2019	R186 On 06-February-20			Bond Future	8.45	112.1245	8.4486	112.1245	101,590.00
18/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1630	2	1630	2	0.00
18/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	574	1	574	1	821.00
18/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1694	2	1694	2	0.00
18/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1476	2	1476	2	0.00
18/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1662	2	1662	2	0.00
18/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3352	3	3352	3	0.00
18/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1055	1	1055	1	0.00
18/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1033	1	1033	1	0.00
18/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	389	0	389	0	821.00
18/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1195	1	1195	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
18/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2446	2	2446	2	0.00
18/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1077	1	1077	1	0.00
18/11/2019	R186 On 07-May-20			Bond Future	8.50	114.1600	8.5042	114.1600	1,650.00
18/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1981	2	1981	2	0.00
18/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	987	1	987	1	0.00
18/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3395	4	3395	4	0.00
18/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	678	1	678	1	0.00
18/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1414	1	1414	1	6,000.00
18/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1006	1	1006	1	0.00
18/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	322	0	322	0	6,000.00
18/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	968	1	968	1	0.00
18/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3296	3	3296	3	0.00
18/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5241	5	5241	5	0.00
18/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1172	1	1172	1	6,000.00
18/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3226	3	3226	3	0.00
18/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3935	4	3935	4	2,500.00
18/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2608	3	2608	3	0.00
18/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3261	3	3261	3	0.00
18/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2004	2	2004	2	23,208.00
18/11/2019	R186 On 06-August-20			Bond Future	8.56	110.9574	8.5588	110.9574	0.00
18/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1713	2	1713	2	0.00
18/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1740	2	1740	2	0.00
18/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1688	2	1688	2	0.00
18/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2710	3	2710	3	0.00
18/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2684	3	2684	3	0.00
18/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2659	3	2659	3	0.00
18/11/2019	R186 On 05-November-20			Bond Future	8.61	113.0400	8.6100	113.0400	0.00
18/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2731	3	2731	3	0.00
18/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2701	3	2701	3	0.00
18/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2670	3	2670	3	0.00
18/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2503	2	2503	2	0.00
18/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2522	2	2522	2	0.00
18/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2485	2	2485	2	0.00
18/11/2019	R197 On 06-February-20			Bond Future	303.41	303.4147	303.4071	303.4147	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
18/11/2019	R197 On 07-May-20			Bond Future	308.99	308.9963	308.9889	308.9963	0.00
18/11/2019	R197 On 06-August-20			Bond Future	307.03	307.0357	307.0283	307.0357	0.00
18/11/2019	R197 On 05-November-20			Bond Future	312.79	312.7958	312.7884	312.7958	0.00
18/11/2019	R202 On 06-February-20			Bond Future	229.45	229.4503	229.4481	229.4503	8,488.00
18/11/2019	R202 On 07-May-20			Bond Future	233.67	233.6711	233.6694	233.6711	0.00
18/11/2019	R202 On 06-August-20			Bond Future	233.94	233.9428	233.9411	233.9428	0.00
18/11/2019	R202 On 05-November-20			Bond Future	238.33	238.3317	238.3302	238.3317	0.00
18/11/2019	R208 On 06-February-20			Bond Future	6.51	102.7182	6.5122	102.7182	11,684.00
18/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	11	0	11	0	0.00
18/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	12	0	12	0	0.00
18/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	13	0	13	0	0.00
18/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	416	0	416	0	0.00
18/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	436	0	436	0	0.00
18/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	426	0	426	0	0.00
18/11/2019	R208 On 07-May-20			Bond Future	6.26	101.1797	6.2635	101.1797	0.00
18/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
18/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
18/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
18/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1251	1	1251	1	0.00
18/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1260	1	1260	1	0.00
18/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1243	1	1243	1	0.00
18/11/2019	R208 On 06-August-20			Bond Future	5.77	103.0499	5.7685	103.0499	0.00
18/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	96	0	96	0	0.00
18/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	99	0	99	0	0.00
18/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	94	0	94	0	0.00
18/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	229	0	229	0	0.00
18/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	226	0	226	0	0.00
18/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	222	0	222	0	0.00
18/11/2019	R208 On 05-November-20			Bond Future	4.60	101.5731	4.5963	101.5731	0.00
18/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	146	0	146	0	0.00
18/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	143	0	143	0	0.00
18/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	141	0	141	0	0.00
18/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	72	0	72	0	0.00
18/11/2019	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
18/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	71	0	71	0	0.00
18/11/2019	R209 On 06-February-20			Bond Future	9.86	73.8422	9.8573	73.8422	106,162.00
18/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	862	1	862	1	0.00
18/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	646	1	646	1	7,500.00
18/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	883	1	883	1	0.00
18/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	841	1	841	1	0.00
18/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3131	3	3131	3	0.00
18/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3086	3	3086	3	0.00
18/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3596	3	3596	3	0.00
18/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3042	3	3042	3	0.00
18/11/2019	R209 On 07-May-20			Bond Future	9.93	72.0315	9.9275	72.0315	0.00
18/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1326	1	1326	1	0.00
18/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1373	2	1373	2	0.00
18/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1349	2	1349	2	0.00
18/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4328	4	4328	4	0.00
18/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4286	4	4286	4	0.00
18/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4370	4	4370	4	0.00
18/11/2019	R209 On 06-August-20			Bond Future	10.00	73.3548	9.9977	73.3548	0.00
18/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
18/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36484	36	36484	36	0.00
18/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36593	36	36593	36	0.00
18/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36376	36	36376	36	0.00
18/11/2019	R209 On 05-November-20			Bond Future	10.07	71.5830	10.0662	71.5830	0.00
18/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3570	4	3570	4	0.00
18/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3635	4	3635	4	0.00
18/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3603	4	3603	4	0.00
18/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3943	4	3943	4	0.00
18/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3914	4	3914	4	0.00
18/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3972	4	3972	4	0.00
18/11/2019	R210 On 06-February-20			Bond Future	189.18	189.1835	189.1815	189.1835	1,772.00
18/11/2019	R210 On 07-May-20			Bond Future	190.01	190.0137	190.0118	190.0137	0.00
18/11/2019	R210 On 06-August-20			Bond Future	193.60	193.6008	193.5989	193.6008	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
18/11/2019	R210 On 05-November-20			Bond Future	194.51	194.5106	194.5089	194.5106	0.00
18/11/2019	R212 On 06-February-20			Bond Future	161.99	161.9959	161.9916	161.9959	6,495.00
18/11/2019	R212 On 07-May-20			Bond Future	164.97	164.9758	164.9717	164.9758	0.00
18/11/2019	R212 On 06-August-20			Bond Future	165.79	165.7964	165.7922	165.7964	0.00
18/11/2019	R212 On 05-November-20			Bond Future	168.90	168.9068	168.9027	168.9068	0.00
18/11/2019	R213 On 06-February-20			Bond Future	9.40	87.1905	9.3955	87.1905	24,118.00
18/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1277	1	1277	1	0.00
18/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1250	1	1250	1	0.00
18/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1223	1	1223	1	0.00
18/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2012	2	2012	2	0.00
18/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2046	2	2046	2	0.00
18/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	1978	2	1978	2	0.00
18/11/2019	R213 On 07-May-20			Bond Future	9.46	85.2215	9.4632	85.2215	0.00
18/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1217	1	1217	1	0.00
18/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1239	1	1239	1	0.00
18/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1261	1	1261	1	0.00
18/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3943	4	3943	4	0.00
18/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4023	4	4023	4	0.00
18/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3983	4	3983	4	0.00
18/11/2019	R213 On 06-August-20			Bond Future	9.53	86.7885	9.5303	86.7885	0.00
18/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2189	2	2189	2	0.00
18/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2246	2	2246	2	0.00
18/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2217	2	2217	2	0.00
18/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3573	3	3573	3	0.00
18/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3542	3	3542	3	0.00
18/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3604	3	3604	3	0.00
18/11/2019	R213 On 05-November-20			Bond Future	9.60	84.8683	9.5999	84.8683	0.00
18/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3305	3	3305	3	0.00
18/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3338	4	3338	4	0.00
18/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3370	4	3370	4	0.00
18/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3313	3	3313	3	0.00
18/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3362	3	3362	3	0.00
18/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3337	3	3337	3	0.00
18/11/2019	R214 On 06-February-20			Bond Future	10.12	72.0885	10.1177	72.0885	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
18/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	799	1	799	1	0.00
18/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	841	1	841	1	0.00
18/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3050	3	3050	3	0.00
18/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	466	1	466	1	1,000.00
18/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1166	1	1166	1	1,000.00
18/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	820	1	820	1	0.00
18/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3464	3	3464	3	0.00
18/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4500	4	4500	4	0.00
18/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3417	3	3417	3	0.00
18/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2795	3	2795	3	0.00
18/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3512	3	3512	3	0.00
18/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1143	1	1143	1	1,000.00
18/11/2019	R214 On 07-May-20			Bond Future	10.19	70.0991	10.1880	70.0991	0.00
18/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1552	2	1552	2	0.00
18/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1577	2	1577	2	0.00
18/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	642	1	642	1	1,250.00
18/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1953	2	1953	2	1,250.00
18/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4585	5	4585	5	0.00
18/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1527	2	1527	2	0.00
18/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4413	4	4413	4	0.00
18/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3763	4	3763	4	0.00
18/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6625	6	6625	6	0.00
18/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1676	2	1676	2	1,250.00
18/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4370	4	4370	4	0.00
18/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4327	4	4327	4	0.00
18/11/2019	R214 On 06-August-20			Bond Future	10.26	71.3867	10.2580	71.3867	0.00
18/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2455	3	2455	3	0.00
18/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2484	3	2484	3	0.00
18/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2514	3	2514	3	0.00
18/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4238	4	4238	4	0.00
18/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4310	4	4310	4	0.00
18/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4274	4	4274	4	0.00
18/11/2019	R214 On 05-November-20			Bond Future	10.33	69.4319	10.3293	69.4319	0.00
18/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3751	4	3751	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
18/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3783	4	3783	4	0.00
18/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3719	4	3719	4	0.00
18/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4279	4	4279	4	0.00
18/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4248	4	4248	4	0.00
18/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4217	4	4217	4	0.00
18/11/2019	R248 On 06-February-20			Bond Future	10.19	91.2378	10.1895	91.2378	93,322.00
18/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	737	1	737	1	0.00
18/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	692	1	692	1	0.00
18/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	714	1	714	1	0.00
18/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4843	4	4843	4	0.00
18/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4713	4	4713	4	0.00
18/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4777	4	4777	4	0.00
18/11/2019	R248 On 07-May-20			Bond Future	10.26	88.4543	10.2618	88.4543	0.00
18/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1699	2	1699	2	0.00
18/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1759	2	1759	2	0.00
18/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1729	2	1729	2	0.00
18/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5759	5	5759	5	0.00
18/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5816	5	5816	5	0.00
18/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5702	5	5702	5	0.00
18/11/2019	R248 On 06-August-20			Bond Future	10.33	90.0790	10.3339	90.0790	0.00
18/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	841	1	841	1	20,640.00
18/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3515	4	3515	4	0.00
18/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3592	4	3592	4	0.00
18/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	534	1	534	1	3,000.00
18/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3553	4	3553	4	0.00
18/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4709	4	4709	4	0.00
18/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4666	4	4666	4	0.00
18/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12376	12	12376	12	0.00
18/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4751	4	4751	4	0.00
18/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10258	10	10258	10	0.00
18/11/2019	R248 On 05-November-20			Bond Future	10.41	87.3344	10.4072	87.3344	0.00
18/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3440	4	3440	4	0.00
18/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3405	4	3405	4	0.00
18/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3370	4	3370	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
18/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6452	6	6452	6	0.00
18/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6500	6	6500	6	0.00
18/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6404	6	6404	6	0.00