



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
20/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	2025 On 06-February-20			Bond Future	136.93	137.1353	136.9285	137.1353	4,913.00
20/11/2019	2025 On 07-May-20			Bond Future	139.45	139.6634	139.4532	139.6634	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
20/11/2019	2025 On 06-August-20			Bond Future	140.58	140.7941	140.5803	140.7941	0.00
20/11/2019	2025 On 05-November-20			Bond Future	143.22	143.4361	143.2184	143.4361	0.00
20/11/2019	2029 On 06-February-20			Bond Future	101.86	101.8650	101.8621	101.8650	3,860.00
20/11/2019	2029 On 07-May-20			Bond Future	102.63	102.6304	102.6278	102.6304	0.00
20/11/2019	2029 On 06-August-20			Bond Future	104.57	104.5676	104.5651	104.5676	0.00
20/11/2019	2029 On 05-November-20			Bond Future	105.38	105.3870	105.3846	105.3870	0.00
20/11/2019	2030 On 06-February-20			Bond Future	9.12	92.9587	9.1199	92.9587	77,495.00
20/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1239	1	1239	1	5,820.00
20/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	2036	2	2036	2	0.00
20/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	203	0	203	0	5,820.00
20/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1659	2	1659	2	0.00
20/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2615	3	2615	3	0.00
20/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1691	2	1691	2	0.00
20/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1724	2	1724	2	0.00
20/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1478	1	1478	1	0.00
20/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1535	2	1535	2	0.00
20/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1241	1	1241	1	5,000.00
20/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	4771	5	4771	5	0.00
20/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	915	1	915	1	5,000.00
20/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1507	2	1507	2	0.00
20/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	1981	2	1981	2	0.00
20/11/2019	2030 On 07-May-20			Bond Future	9.19	94.6498	9.1869	94.6498	0.00
20/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1285	1	1285	1	0.00
20/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1262	1	1262	1	0.00
20/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1239	1	1239	1	0.00
20/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3694	4	3694	4	0.00
20/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	3734	4	3734	4	0.00
20/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3655	4	3655	4	0.00
20/11/2019	2030 On 06-August-20			Bond Future	9.26	92.3816	9.2553	92.3816	0.00
20/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2409	2	2409	2	0.00
20/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2468	2	2468	2	0.00
20/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2438	2	2438	2	0.00
20/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3360	3	3360	3	0.00
20/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3329	3	3329	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
20/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3390	3	3390	3	0.00
20/11/2019	2030 On 05-November-20			Bond Future	9.32	94.1175	9.3164	94.1175	0.00
20/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3658	3	3658	3	0.00
20/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3691	3	3691	3	0.00
20/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2572	2	2572	2	16,000.00
20/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7498	7	7498	7	0.00
20/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3725	4	3725	4	0.00
20/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1313	1	1313	1	16,000.00
20/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4247	4	4247	4	0.00
20/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3244	3	3244	3	0.00
20/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6007	6	6007	6	0.00
20/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3292	3	3292	3	0.00
20/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1666	2	1666	2	16,000.00
20/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3268	3	3268	3	0.00
20/11/2019	2032 On 06-February-20			Bond Future	9.48	94.1898	9.4806	94.1898	65,404.00
20/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1527	1	1527	1	0.00
20/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1559	2	1559	2	0.00
20/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1496	1	1496	1	0.00
20/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2172	2	2172	2	0.00
20/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2136	2	2136	2	0.00
20/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2100	2	2100	2	0.00
20/11/2019	2032 On 07-May-20			Bond Future	9.55	91.7438	9.5521	91.7438	0.00
20/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1542	1	1542	1	0.00
20/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1595	2	1595	2	0.00
20/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1568	2	1568	2	0.00
20/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4059	4	4059	4	0.00
20/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4017	4	4017	4	0.00
20/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4101	4	4101	4	0.00
20/11/2019	2032 On 06-August-20			Bond Future	9.62	93.4296	9.6242	93.4296	0.00
20/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2670	3	2670	3	0.00
20/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2701	3	2701	3	0.00
20/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2733	3	2733	3	0.00
20/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3736	4	3736	4	0.00
20/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3804	4	3804	4	0.00

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20/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3770	4	3770	4	0.00
20/11/2019	2032 On 05-November-20			Bond Future	9.69	91.0266	9.6948	91.0266	0.00
20/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	4079	4	4079	4	0.00
20/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9500	9	9500	9	0.00
20/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	3042	3	3042	3	1,000.00
20/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	4114	4	4114	4	0.00
20/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1711	2	1711	2	1,000.00
20/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	4045	4	4045	4	0.00
20/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3695	4	3695	4	0.00
20/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	6677	7	6677	7	0.00
20/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1269	1	1269	1	1,000.00
20/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3638	4	3638	4	0.00
20/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4678	5	4678	5	0.00
20/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3667	4	3667	4	0.00
20/11/2019	2033 On 06-February-20			Bond Future	101.65	101.7695	101.6529	101.7695	6,260.00
20/11/2019	2033 On 07-May-20			Bond Future	102.33	102.4502	102.3316	102.4502	0.00
20/11/2019	2033 On 06-August-20			Bond Future	104.26	104.3840	104.2634	104.3840	0.00
20/11/2019	2033 On 05-November-20			Bond Future	105.00	105.1214	104.9985	105.1214	0.00
20/11/2019	2037 On 06-February-20			Bond Future	9.93	88.5833	9.9288	88.5833	69,712.00
20/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1233	1	1233	1	0.00
20/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1204	1	1204	1	0.00
20/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1175	1	1175	1	0.00
20/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3153	3	3153	3	0.00
20/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3200	3	3200	3	0.00
20/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3106	3	3106	3	0.00
20/11/2019	2037 On 07-May-20			Bond Future	10.01	90.1948	10.0052	90.1948	0.00
20/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1691	2	1691	2	0.00
20/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1719	2	1719	2	0.00
20/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1748	2	1748	2	0.00
20/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4707	5	4707	5	0.00
20/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4803	5	4803	5	0.00
20/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4755	5	4755	5	0.00
20/11/2019	2037 On 06-August-20			Bond Future	10.08	87.5921	10.0835	87.5921	0.00
20/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	3027	3	3027	3	0.00

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20/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	3061	3	3061	3	0.00
20/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2993	3	2993	3	0.00
20/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4624	5	4624	5	0.00
20/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4583	4	4583	4	0.00
20/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4544	4	4544	4	0.00
20/11/2019	2037 On 05-November-20			Bond Future	10.15	89.2399	10.1550	89.2399	0.00
20/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4570	4	4570	4	0.00
20/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4495	4	4495	4	0.00
20/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4533	4	4533	4	0.00
20/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4389	4	4389	4	0.00
20/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4322	4	4322	4	0.00
20/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4355	4	4355	4	0.00
20/11/2019	2038 On 06-February-20			Bond Future	116.39	116.5557	116.3869	116.5557	10,721.00
20/11/2019	2038 On 07-May-20			Bond Future	118.53	118.7045	118.5328	118.7045	0.00
20/11/2019	2038 On 06-August-20			Bond Future	119.08	119.2513	119.0767	119.2513	0.00
20/11/2019	2038 On 05-November-20			Bond Future	121.31	121.4891	121.3113	121.4891	0.00
20/11/2019	2040 On 06-February-20			Bond Future	10.09	90.9119	10.0904	90.9119	44,366.00
20/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1074	1	1074	1	0.00
20/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	0.00
20/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1129	1	1129	1	0.00
20/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	61	0	61	0	0.00
20/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1102	1	1102	1	0.00
20/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3852	4	3852	4	0.00
20/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3797	4	3797	4	0.00
20/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9355	9	9355	9	0.00
20/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3907	4	3907	4	0.00
20/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15058	15	15058	15	0.00
20/11/2019	2040 On 07-May-20			Bond Future	10.17	92.5658	10.1686	92.5658	0.00
20/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1093	1	1093	1	2,640.00
20/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2613	3	2613	3	2,640.00
20/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1770	2	1770	2	0.00
20/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1740	2	1740	2	0.00
20/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1709	2	1709	2	0.00
20/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5226	5	5226	5	0.00

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20/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5122	5	5122	5	0.00
20/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5174	5	5174	5	0.00
20/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	3940	4	3940	4	0.00
20/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6543	7	6543	7	0.00
20/11/2019	2040 On 06-August-20			Bond Future	10.25	89.7557	10.2487	89.7557	0.00
20/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3160	3	3160	3	0.00
20/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3232	3	3232	3	0.00
20/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3196	3	3196	3	0.00
20/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4941	5	4941	5	0.00
20/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4855	5	4855	5	0.00
20/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4898	5	4898	5	0.00
20/11/2019	2040 On 05-November-20			Bond Future	10.32	91.4446	10.3220	91.4446	0.00
20/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	2088	2	2088	2	2,000.00
20/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3626	4	3626	4	2,000.00
20/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4733	5	4733	5	0.00
20/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4772	5	4772	5	0.00
20/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	10219	10	10219	10	0.00
20/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4812	5	4812	5	0.00
20/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4863	5	4863	5	0.00
20/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	1967	2	1967	2	2,000.00
20/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	8668	9	8668	9	0.00
20/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6116	6	6116	6	0.00
20/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4827	5	4827	5	0.00
20/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	4900	5	4900	5	0.00
20/11/2019	2044 On 06-February-20			Bond Future	10.16	87.7005	10.1589	87.7005	40,747.00
20/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	930	1	930	1	0.00
20/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	68	0	68	0	328.00
20/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	854	1	854	1	328.00
20/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	956	1	956	1	0.00
20/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5458	5	5458	5	0.00
20/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	904	1	904	1	0.00
20/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4071	4	4071	4	0.00
20/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4189	4	4189	4	0.00
20/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	726	1	726	1	328.00

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20/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4130	4	4130	4	0.00
20/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4309	4	4309	4	0.00
20/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9351	9	9351	9	0.00
20/11/2019	2044 On 07-May-20			Bond Future	10.24	89.2958	10.2351	89.2958	0.00
20/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6070	6	6070	6	0.00
20/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1745	2	1745	2	0.00
20/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	656	1	656	1	100.00
20/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2366	2	2366	2	100.00
20/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	545	1	545	1	556.00
20/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1806	2	1806	2	0.00
20/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	880	1	880	1	129.00
20/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2331	2	2331	2	129.00
20/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7594	8	7594	8	0.00
20/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1775	2	1775	2	0.00
20/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2126	2	2126	2	556.00
20/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7207	7	7207	7	0.00
20/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1373	1	1373	1	556.00
20/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1273	1	1273	1	100.00
20/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8833	9	8833	9	0.00
20/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4752	5	4752	5	0.00
20/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5320	5	5320	5	0.00
20/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4416	4	4416	4	0.00
20/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5374	5	5374	5	0.00
20/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7454	7	7454	7	0.00
20/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4463	5	4463	5	0.00
20/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1731	2	1731	2	129.00
20/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8307	8	8307	8	0.00
20/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5266	5	5266	5	0.00
20/11/2019	2044 On 06-August-20			Bond Future	10.31	86.5509	10.3131	86.5509	0.00
20/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2469	2	2469	2	0.00
20/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1133	1	1133	1	602.00
20/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	608	1	608	1	140.00
20/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1869	2	1869	2	140.00
20/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2534	2	2534	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2870	3	2870	3	602.00
20/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7778	8	7778	8	0.00
20/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2502	2	2502	2	0.00
20/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6959	7	6959	7	0.00
20/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2380	2	2380	2	140.00
20/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6063	6	6063	6	0.00
20/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11814	12	11814	12	0.00
20/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7204	7	7204	7	0.00
20/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6012	6	6012	6	0.00
20/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2079	2	2079	2	602.00
20/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5524	5	5524	5	0.00
20/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6114	6	6114	6	0.00
20/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9104	9	9104	9	0.00
20/11/2019	2044 On 05-November-20			Bond Future	10.38	88.1796	10.3845	88.1796	0.00
20/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2494	2	2494	2	1,815.00
20/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4656	5	4656	5	0.00
20/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3261	3	3261	3	0.00
20/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9419	9	9419	9	0.00
20/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3295	3	3295	3	568.00
20/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4734	5	4734	5	0.00
20/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9671	10	9671	10	0.00
20/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1469	1	1469	1	568.00
20/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8369	8	8369	8	0.00
20/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	839	1	839	1	1,815.00
20/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3467	3	3467	3	1,815.00
20/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4695	5	4695	5	0.00
20/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	4960	5	4960	5	0.00
20/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6342	6	6342	6	0.00
20/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	4922	5	4922	5	0.00
20/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2678	3	2678	3	1,815.00
20/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2236	2	2236	2	1,815.00
20/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	13910	14	13910	14	0.00
20/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	7858	8	7858	8	0.00
20/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10605	11	10605	11	0.00

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20/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6624	7	6624	7	0.00
20/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2314	2	2314	2	568.00
20/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	4998	5	4998	5	0.00
20/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6577	6	6577	6	0.00
20/11/2019	2046 On 06-February-20			Bond Future	107.49	107.3948	107.4899	107.3948	11,575.00
20/11/2019	2046 On 07-May-20			Bond Future	107.72	107.6266	107.7236	107.6266	0.00
20/11/2019	2046 On 06-August-20			Bond Future	109.76	109.6578	109.7571	109.6578	0.00
20/11/2019	2046 On 05-November-20			Bond Future	110.02	109.9198	110.0209	109.9198	0.00
20/11/2019	2050 On 06-February-20			Bond Future	109.67	109.2346	109.6661	109.2346	11,725.00
20/11/2019	2050 On 07-May-20			Bond Future	111.69	111.2484	111.6881	111.2484	0.00
20/11/2019	2050 On 06-August-20			Bond Future	111.92	111.4681	111.9164	111.4681	0.00
20/11/2019	2050 On 05-November-20			Bond Future	114.02	113.5596	114.0166	113.5596	0.00
20/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	AL37 On 06-February-20			Index Future	680.36	679.8270	680.3610	679.8270	0.00
20/11/2019	AL37 On 07-May-20			Index Future	692.74	692.1970	692.7410	692.1970	0.00
20/11/2019	AL37 On 06-August-20			Index Future	705.52	704.9650	705.5200	704.9650	0.00
20/11/2019	AL7T On 06-February-20			Index Future	785.94	785.0780	785.9440	785.0780	0.00
20/11/2019	AL7T On 07-May-20			Index Future	800.25	799.3640	800.2450	799.3640	0.00
20/11/2019	AL7T On 06-August-20			Index Future	815.01	814.1080	815.0070	814.1080	0.00
20/11/2019	ALBI On 06-February-20			Index Future	701.50	701.1580	701.4950	701.1580	414.00
20/11/2019	ALBI On 07-May-20			Index Future	714.26	713.9160	714.2600	713.9160	0.00
20/11/2019	ALBI On 06-August-20			Index Future	727.44	727.0840	727.4360	727.0840	0.00
20/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2019	ES33 On 06-February-20			Bond Future	10.99	78.6849	10.9867	78.6849	350.00
20/11/2019	ES33 On 07-May-20			Bond Future	11.10	76.3229	11.1045	76.3229	0.00
20/11/2019	ES33 On 06-August-20			Bond Future	11.22	77.7223	11.2249	77.7223	0.00
20/11/2019	ES33 On 05-November-20			Bond Future	11.35	75.3935	11.3469	75.3935	0.00
20/11/2019	ES42 On 06-February-20			Bond Future	11.34	79.6131	11.3376	79.6131	4,919.00
20/11/2019	ES42 On 07-May-20			Bond Future	11.46	76.7971	11.4553	76.7971	0.00
20/11/2019	ES42 On 06-August-20			Bond Future	11.57	78.2042	11.5739	78.2042	0.00
20/11/2019	ES42 On 05-November-20			Bond Future	11.69	75.4147	11.6930	75.4147	0.00
20/11/2019	GOVI On 06-February-20			GOVI	693.81	693.4540	693.8110	693.4540	1,285.00
20/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00

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20/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	93190	10	93190	10	0.00
20/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	93390	10	93390	10	0.00
20/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	93290	10	93290	10	0.00
20/11/2019	GOVI On 07-May-20			GOVI	706.44	706.0720	706.4370	706.0720	0.00
20/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	135630	14	135630	14	0.00
20/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	135430	14	135430	14	0.00
20/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	135530	14	135530	14	0.00
20/11/2019	GOVI On 06-August-20			GOVI	719.47	719.0960	719.4680	719.0960	0.00
20/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
20/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	86620	9	86620	9	0.00
20/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	86520	9	86520	9	0.00
20/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	86720	9	86720	9	0.00
20/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2019	IGOV On 06-February-20			Index Future	260.11	260.1310	260.1140	260.1310	1,011.00
20/11/2019	IGOV On 07-May-20			Index Future	264.91	264.9270	264.9100	264.9270	47.00
20/11/2019	IGOV On 06-August-20			Index Future	269.86	269.8750	269.8580	269.8750	0.00
20/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
20/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
20/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0200	102.0000	102.0200	0.00
20/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
20/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.46	95.4900	95.4600	95.4900	0.00
20/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.44	94.4800	94.4400	94.4800	0.00
20/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.37	93.4200	93.3700	93.4200	0.00
20/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.27	93.3300	93.2700	93.3300	0.00
20/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.25	95.3100	95.2500	95.3100	51.00
20/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.17	95.2300	95.1700	95.2300	0.00
20/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.13	96.1900	96.1300	96.1900	0.00
20/11/2019	IS05 On 20-September-22			Interest Rate Swap	99.86	99.9200	99.8600	99.9200	0.00

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20/11/2019	IS05 On 20-December-22			Interest Rate Swap	100.93	100.9800	100.9300	100.9800	0.00
20/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.03	94.0800	94.0300	94.0800	0.00
20/11/2019	IS05 On 20-June-23			Interest Rate Swap	99.96	100.0000	99.9600	100.0000	0.00
20/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
20/11/2019	IS10 On 17-December-25			Interest Rate Swap	90.69	90.7600	90.6900	90.7600	0.00
20/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.54	87.6100	87.5400	87.6100	0.00
20/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.18	86.2400	86.1800	86.2400	0.00
20/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.34	88.3800	88.3400	88.3800	0.00
20/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.18	92.2100	92.1800	92.2100	0.00
20/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.66	90.6900	90.6600	90.6900	0.00
20/11/2019	IS10 On 21-June-27			Interest Rate Swap	92.73	92.7600	92.7300	92.7600	0.00
20/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.26	98.2900	98.2600	98.2900	0.00
20/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.61	98.6400	98.6100	98.6400	0.00
20/11/2019	IS10 On 22-March-28			Interest Rate Swap	91.97	92.0100	91.9700	92.0100	0.00
20/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.37	99.4000	99.3700	99.4000	0.00
20/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
20/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/11/2019	R023 On 06-February-20			Bond Future	7.30	104.6559	7.2997	104.6559	42,641.00
20/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	890	1	890	1	0.00
20/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	930	1	930	1	0.00
20/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	910	1	910	1	0.00
20/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	288	0	288	0	0.00
20/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	282	0	282	0	0.00
20/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	295	0	295	0	0.00
20/11/2019	R023 On 07-May-20			Bond Future	7.29	102.6275	7.2865	102.6275	13,512.00
20/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	304	0	304	0	0.00
20/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	313	0	313	0	0.00
20/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	295	0	295	0	0.00
20/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1298	1	1298	1	0.00
20/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1281	1	1281	1	0.00
20/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1265	1	1265	1	0.00
20/11/2019	R023 On 06-August-20			Bond Future	7.26	104.5202	7.2560	104.5202	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
20/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	891	1	891	1	0.00
20/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	918	1	918	1	0.00
20/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	904	1	904	1	0.00
20/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	862	1	862	1	0.00
20/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	872	1	872	1	0.00
20/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	881	1	881	1	0.00
20/11/2019	R023 On 05-November-20			Bond Future	7.22	102.5470	7.2199	102.5470	0.00
20/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1292	1	1292	1	0.00
20/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1278	1	1278	1	0.00
20/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1306	1	1306	1	0.00
20/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	795	1	795	1	0.00
20/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	789	1	789	1	0.00
20/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	782	1	782	1	0.00
20/11/2019	R035 On 06-February-20			Bond Future	9.79	96.8081	9.7925	96.8081	114,982.00
20/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1434	1	1434	1	0.00
20/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1403	1	1403	1	0.00
20/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1372	1	1372	1	0.00
20/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2884	3	2884	3	0.00
20/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2795	3	2795	3	0.00
20/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2839	3	2839	3	0.00
20/11/2019	R035 On 07-May-20			Bond Future	9.87	94.0661	9.8653	94.0661	0.00
20/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	878	1	878	1	5,000.00
20/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2630	3	2630	3	5,000.00
20/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1740	2	1740	2	0.00
20/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2737	3	2737	3	3,530.00
20/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1020	1	1020	1	3,530.00
20/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1798	2	1798	2	0.00
20/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7239	7	7239	7	0.00
20/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1769	2	1769	2	0.00
20/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6294	6	6294	6	0.00
20/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3473	3	3473	3	0.00
20/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4680	5	4680	5	0.00
20/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3360	3	3360	3	0.00
20/11/2019	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
20/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6204	6	6204	6	0.00
20/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1122	1	1122	1	5,000.00
20/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4633	5	4633	5	0.00
20/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1372	1	1372	1	3,530.00
20/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6615	7	6615	7	0.00
20/11/2019	R035 On 06-August-20			Bond Future	9.94	95.7942	9.9385	95.7942	0.00
20/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	988	1	988	1	24,761.00
20/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3605	4	3605	4	0.00
20/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	657	1	657	1	3,000.00
20/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3568	3	3568	3	0.00
20/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3642	4	3642	4	0.00
20/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3772	4	3772	4	0.00
20/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3703	4	3703	4	0.00
20/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	9769	10	9769	10	0.00
20/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8078	8	8078	8	0.00
20/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3738	4	3738	4	0.00
20/11/2019	R035 On 05-November-20			Bond Future	10.01	93.0934	10.0136	93.0934	0.00
20/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5629	6	5629	6	0.00
20/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5587	5	5587	5	0.00
20/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5672	6	5672	6	0.00
20/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3464	3	3464	3	0.00
20/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3438	3	3438	3	0.00
20/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3413	3	3413	3	0.00
20/11/2019	R186 On 06-February-20			Bond Future	8.36	112.2448	8.3627	112.2448	100,418.00
20/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1898	2	1898	2	0.00
20/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	709	1	709	1	821.00
20/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1968	2	1968	2	0.00
20/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1728	2	1728	2	0.00
20/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3730	4	3730	4	0.00
20/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1933	2	1933	2	0.00
20/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	855	1	855	1	0.00
20/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	836	1	836	1	0.00
20/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	296	0	296	0	821.00
20/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	977	1	977	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
20/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2109	2	2109	2	0.00
20/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	875	1	875	1	0.00
20/11/2019	R186 On 07-May-20			Bond Future	8.41	114.2869	8.4130	114.2869	1,650.00
20/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2166	2	2166	2	0.00
20/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1088	1	1088	1	0.00
20/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3667	4	3667	4	0.00
20/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	749	1	749	1	0.00
20/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1553	2	1553	2	6,000.00
20/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1109	1	1109	1	0.00
20/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	357	0	357	0	6,000.00
20/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	1067	1	1067	1	0.00
20/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	2911	3	2911	3	0.00
20/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	4792	5	4792	5	0.00
20/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	960	1	960	1	6,000.00
20/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	2844	3	2844	3	0.00
20/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3522	4	3522	4	2,500.00
20/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2263	2	2263	2	0.00
20/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	2878	3	2878	3	0.00
20/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1704	2	1704	2	23,208.00
20/11/2019	R186 On 06-August-20			Bond Future	8.46	111.0864	8.4627	111.0864	0.00
20/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	2093	2	2093	2	0.00
20/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	2121	2	2121	2	0.00
20/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	2066	2	2066	2	0.00
20/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2596	3	2596	3	0.00
20/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2571	3	2571	3	0.00
20/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2547	3	2547	3	0.00
20/11/2019	R186 On 05-November-20			Bond Future	8.51	113.1718	8.5086	113.1718	0.00
20/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	3189	3	3189	3	0.00
20/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	3157	3	3157	3	0.00
20/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	3126	3	3126	3	0.00
20/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2458	2	2458	2	0.00
20/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2476	2	2476	2	0.00
20/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2440	2	2440	2	0.00
20/11/2019	R197 On 06-February-20			Bond Future	303.10	303.2307	303.0979	303.2307	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
20/11/2019	R197 On 07-May-20			Bond Future	308.69	308.8209	308.6865	308.8209	0.00
20/11/2019	R197 On 06-August-20			Bond Future	306.72	306.8560	306.7198	306.8560	0.00
20/11/2019	R197 On 05-November-20			Bond Future	312.48	312.6139	312.4755	312.6139	0.00
20/11/2019	R202 On 06-February-20			Bond Future	227.68	227.9339	227.6788	227.9339	8,488.00
20/11/2019	R202 On 07-May-20			Bond Future	231.88	232.1360	231.8767	232.1360	0.00
20/11/2019	R202 On 06-August-20			Bond Future	232.11	232.3781	232.1142	232.3781	0.00
20/11/2019	R202 On 05-November-20			Bond Future	236.47	236.7387	236.4701	236.7387	0.00
20/11/2019	R208 On 06-February-20			Bond Future	6.57	102.7140	6.5730	102.7140	11,697.00
20/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	5	0	5	0	0.00
20/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	5	0	5	0	0.00
20/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	5	0	5	0	0.00
20/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	474	0	474	0	0.00
20/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	495	0	495	0	0.00
20/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	485	0	485	0	0.00
20/11/2019	R208 On 07-May-20			Bond Future	6.34	101.1794	6.3371	101.1794	0.00
20/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
20/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
20/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
20/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1314	1	1314	1	0.00
20/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1323	1	1323	1	0.00
20/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1305	1	1305	1	0.00
20/11/2019	R208 On 06-August-20			Bond Future	5.87	103.0492	5.8720	103.0492	0.00
20/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	71	0	71	0	0.00
20/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	73	0	73	0	0.00
20/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	69	0	69	0	0.00
20/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	269	0	269	0	0.00
20/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	265	0	265	0	0.00
20/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	261	0	261	0	0.00
20/11/2019	R208 On 05-November-20			Bond Future	4.76	101.5728	4.7644	101.5728	0.00
20/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	109	0	109	0	0.00
20/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	107	0	107	0	0.00
20/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	105	0	105	0	0.00
20/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	101	0	101	0	0.00
20/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	103	0	103	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
20/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	100	0	100	0	0.00
20/11/2019	R209 On 06-February-20			Bond Future	9.79	73.7862	9.7927	73.7862	107,127.00
20/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	1000	1	1000	1	0.00
20/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	760	1	760	1	7,500.00
20/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1023	1	1023	1	0.00
20/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	977	1	977	1	0.00
20/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2860	3	2860	3	0.00
20/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2818	3	2818	3	0.00
20/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3303	3	3303	3	0.00
20/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2776	3	2776	3	0.00
20/11/2019	R209 On 07-May-20			Bond Future	9.86	71.9774	9.8605	71.9774	0.00
20/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1488	1	1488	1	0.00
20/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1537	1	1537	1	0.00
20/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1512	1	1512	1	0.00
20/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4075	4	4075	4	0.00
20/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4034	4	4034	4	0.00
20/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4116	4	4116	4	0.00
20/11/2019	R209 On 06-August-20			Bond Future	9.93	73.2995	9.9286	73.2995	0.00
20/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
20/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
20/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
20/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36060	36	36060	36	0.00
20/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36168	36	36168	36	0.00
20/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35952	36	35952	36	0.00
20/11/2019	R209 On 05-November-20			Bond Future	9.99	71.5269	9.9949	71.5269	0.00
20/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3859	4	3859	4	0.00
20/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3926	4	3926	4	0.00
20/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3893	4	3893	4	0.00
20/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3801	4	3801	4	0.00
20/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3773	4	3773	4	0.00
20/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3828	4	3828	4	0.00
20/11/2019	R210 On 06-February-20			Bond Future	189.17	189.1776	189.1713	189.1776	1,772.00
20/11/2019	R210 On 07-May-20			Bond Future	190.01	190.0151	190.0093	190.0151	0.00
20/11/2019	R210 On 06-August-20			Bond Future	193.60	193.6017	193.5962	193.6017	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
20/11/2019	R210 On 05-November-20			Bond Future	194.51	194.5123	194.5070	194.5123	0.00
20/11/2019	R212 On 06-February-20			Bond Future	161.85	161.8656	161.8532	161.8656	5,809.00
20/11/2019	R212 On 07-May-20			Bond Future	164.84	164.8496	164.8374	164.8496	0.00
20/11/2019	R212 On 06-August-20			Bond Future	165.66	165.6673	165.6552	165.6673	0.00
20/11/2019	R212 On 05-November-20			Bond Future	168.76	168.7760	168.7639	168.7760	0.00
20/11/2019	R213 On 06-February-20			Bond Future	9.35	87.1682	9.3460	87.1682	24,118.00
20/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1447	1	1447	1	0.00
20/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1418	1	1418	1	0.00
20/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1389	1	1389	1	0.00
20/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	1880	2	1880	2	0.00
20/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	1912	2	1912	2	0.00
20/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	1848	2	1848	2	0.00
20/11/2019	R213 On 07-May-20			Bond Future	9.41	85.2022	9.4113	85.2022	0.00
20/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1260	1	1260	1	0.00
20/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1282	1	1282	1	0.00
20/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1305	1	1305	1	0.00
20/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3679	4	3679	4	0.00
20/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	3758	4	3758	4	0.00
20/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3718	4	3718	4	0.00
20/11/2019	R213 On 06-August-20			Bond Future	9.48	86.7685	9.4765	86.7685	0.00
20/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2388	2	2388	2	0.00
20/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2447	2	2447	2	0.00
20/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2418	2	2418	2	0.00
20/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3459	3	3459	3	0.00
20/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3429	3	3429	3	0.00
20/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3489	3	3489	3	0.00
20/11/2019	R213 On 05-November-20			Bond Future	9.54	84.8482	9.5441	84.8482	0.00
20/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3658	3	3658	3	0.00
20/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3691	3	3691	3	0.00
20/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3724	4	3724	4	0.00
20/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3346	3	3346	3	0.00
20/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3394	3	3394	3	0.00
20/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3370	3	3370	3	0.00
20/11/2019	R214 On 06-February-20			Bond Future	10.06	71.9982	10.0631	71.9982	17,680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	912	1	912	1	0.00
20/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	958	1	958	1	0.00
20/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3295	3	3295	3	0.00
20/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	543	1	543	1	1,000.00
20/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1310	1	1310	1	1,000.00
20/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	935	1	935	1	0.00
20/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3225	3	3225	3	0.00
20/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4224	4	4224	4	0.00
20/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3180	3	3180	3	0.00
20/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2585	3	2585	3	0.00
20/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3271	3	3271	3	0.00
20/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1034	1	1034	1	1,000.00
20/11/2019	R214 On 07-May-20			Bond Future	10.13	70.0099	10.1313	70.0099	0.00
20/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1629	2	1629	2	0.00
20/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1655	2	1655	2	0.00
20/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	671	1	671	1	1,250.00
20/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2049	2	2049	2	1,250.00
20/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4781	5	4781	5	0.00
20/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1602	2	1602	2	0.00
20/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4126	4	4126	4	0.00
20/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3496	4	3496	4	0.00
20/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6292	6	6292	6	0.00
20/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1509	2	1509	2	1,250.00
20/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4084	4	4084	4	0.00
20/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4043	4	4043	4	0.00
20/11/2019	R214 On 06-August-20			Bond Future	10.20	71.2957	10.1996	71.2957	0.00
20/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2675	3	2675	3	0.00
20/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2706	3	2706	3	0.00
20/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2737	3	2737	3	0.00
20/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4091	4	4091	4	0.00
20/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4160	4	4160	4	0.00
20/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4125	4	4125	4	0.00
20/11/2019	R214 On 05-November-20			Bond Future	10.27	69.3395	10.2691	69.3395	0.00
20/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	4013	4	4013	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
20/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	4046	4	4046	4	0.00
20/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3980	4	3980	4	0.00
20/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4163	4	4163	4	0.00
20/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4133	4	4133	4	0.00
20/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4103	4	4103	4	0.00
20/11/2019	R248 On 06-February-20			Bond Future	10.14	91.1240	10.1399	91.1240	93,290.00
20/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	850	1	850	1	0.00
20/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	799	1	799	1	0.00
20/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	824	1	824	1	0.00
20/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4546	5	4546	5	0.00
20/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4419	4	4419	4	0.00
20/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4482	4	4482	4	0.00
20/11/2019	R248 On 07-May-20			Bond Future	10.21	88.3419	10.2101	88.3419	0.00
20/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1776	2	1776	2	0.00
20/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1838	2	1838	2	0.00
20/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1807	2	1807	2	0.00
20/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5420	5	5420	5	0.00
20/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5476	6	5476	6	0.00
20/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5365	5	5365	5	0.00
20/11/2019	R248 On 06-August-20			Bond Future	10.28	89.9642	10.2807	89.9642	0.00
20/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	959	1	959	1	20,640.00
20/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3780	4	3780	4	0.00
20/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3860	4	3860	4	0.00
20/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	620	1	620	1	3,000.00
20/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3820	4	3820	4	0.00
20/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4551	4	4551	4	0.00
20/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4510	4	4510	4	0.00
20/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12038	12	12038	12	0.00
20/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4592	5	4592	5	0.00
20/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	9951	10	9951	10	0.00
20/11/2019	R248 On 05-November-20			Bond Future	10.35	87.2179	10.3523	87.2179	0.00
20/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3806	4	3806	4	0.00
20/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3770	4	3770	4	0.00
20/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3734	4	3734	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
20/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6385	6	6385	6	0.00
20/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6432	6	6432	6	0.00
20/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6338	6	6338	6	0.00