



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 December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	2025 On 06-February-20			Bond Future	136.37	136.5788	136.3672	136.5788	5,063.00
27/12/2019	2025 On 07-May-20			Bond Future	138.88	139.0964	138.8809	139.0964	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
27/12/2019	2025 On 06-August-20			Bond Future	140.00	140.2203	140.0010	140.2203	0.00
27/12/2019	2025 On 05-November-20			Bond Future	142.62	142.8468	142.6234	142.8468	0.00
27/12/2019	2029 On 06-February-20			Bond Future	101.59	101.5989	101.5878	101.5989	3,765.00
27/12/2019	2029 On 07-May-20			Bond Future	102.35	102.3620	102.3507	102.3620	0.00
27/12/2019	2029 On 06-August-20			Bond Future	104.28	104.2942	104.2829	104.2942	0.00
27/12/2019	2029 On 05-November-20			Bond Future	105.10	105.1078	105.0963	105.1078	0.00
27/12/2019	2030 On 06-February-20			Bond Future	8.96	93.5648	8.9616	93.5648	77,583.00
27/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	1187	1	1187	1	5,820.00
27/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	2200	2	2200	2	0.00
27/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	86	0	86	0	5,820.00
27/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1719	1	1719	1	0.00
27/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	2933	3	2933	3	0.00
27/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1760	2	1760	2	0.00
27/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1802	2	1802	2	0.00
27/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	576	1	576	1	0.00
27/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	615	1	615	1	0.00
27/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	425	1	425	1	5,000.00
27/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	3674	4	3674	4	0.00
27/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	252	0	252	0	5,000.00
27/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	596	1	596	1	0.00
27/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	948	1	948	1	0.00
27/12/2019	2030 On 07-May-20			Bond Future	9.02	95.2666	9.0225	95.2666	0.00
27/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	1314	1	1314	1	0.00
27/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	1288	1	1288	1	0.00
27/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	1263	1	1263	1	0.00
27/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	2723	3	2723	3	0.00
27/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	2760	3	2760	3	0.00
27/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	2686	3	2686	3	0.00
27/12/2019	2030 On 06-August-20			Bond Future	9.08	93.0098	9.0842	93.0098	0.00
27/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	2640	2	2640	2	0.00
27/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	2703	3	2703	3	0.00
27/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	2672	3	2672	3	0.00
27/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	2577	3	2577	3	0.00
27/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	2549	3	2549	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
27/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	2606	3	2606	3	0.00
27/12/2019	2030 On 05-November-20			Bond Future	9.14	94.7539	9.1392	94.7539	0.00
27/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	1255	1	1255	1	1,000.00
27/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2893	3	2893	3	1,000.00
27/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	2071	2	2071	2	3,000.00
27/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3964	4	3964	4	0.00
27/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	6585	6	6585	6	0.00
27/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3998	4	3998	4	0.00
27/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2865	3	2865	3	16,000.00
27/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	7886	8	7886	8	0.00
27/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	4032	4	4032	4	0.00
27/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	8300	8	8300	8	0.00
27/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	3470	3	3470	3	3,000.00
27/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	1620	2	1620	2	16,000.00
27/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	3508	4	3508	4	0.00
27/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	5282	6	5282	6	0.00
27/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	908	1	908	1	3,000.00
27/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	2520	3	2520	3	0.00
27/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	2566	3	2566	3	0.00
27/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	4510	5	4510	5	0.00
27/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	2940	3	2940	3	0.00
27/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1022	1	1022	1	16,000.00
27/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	2543	3	2543	3	0.00
27/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1386	2	1386	2	1,000.00
27/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	3477	4	3477	4	0.00
27/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	6098	6	6098	6	0.00
27/12/2019	2032 On 06-February-20			Bond Future	9.34	94.7315	9.3449	94.7315	71,285.00
27/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	1348	1	1348	1	0.00
27/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	1386	1	1386	1	0.00
27/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	1311	1	1311	1	0.00
27/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	1073	1	1073	1	0.00
27/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	1043	1	1043	1	0.00
27/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	1014	1	1014	1	0.00
27/12/2019	2032 On 07-May-20			Bond Future	9.41	92.2948	9.4116	92.2948	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
27/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1423	1	1423	1	0.00
27/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1481	2	1481	2	0.00
27/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1452	2	1452	2	0.00
27/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	3013	3	3013	3	0.00
27/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	2974	3	2974	3	0.00
27/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	3052	4	3052	4	0.00
27/12/2019	2032 On 06-August-20			Bond Future	9.48	93.9909	9.4786	93.9909	0.00
27/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2956	3	2956	3	0.00
27/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2990	3	2990	3	0.00
27/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	3024	3	3024	3	0.00
27/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3080	3	3080	3	0.00
27/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3143	3	3143	3	0.00
27/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3112	3	3112	3	0.00
27/12/2019	2032 On 05-November-20			Bond Future	9.54	91.5948	9.5444	91.5948	0.00
27/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	4420	4	4420	4	0.00
27/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	10040	10	10040	10	0.00
27/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	9632	9	9632	9	0.00
27/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	2376	2	2376	2	3,000.00
27/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	3891	4	3891	4	3,000.00
27/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	3332	3	3332	3	1,000.00
27/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	4457	4	4457	4	0.00
27/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1952	2	1952	2	1,000.00
27/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	4383	4	4383	4	0.00
27/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3073	3	3073	3	0.00
27/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	5231	6	5231	6	0.00
27/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	5957	6	5957	6	0.00
27/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	848	1	848	1	1,000.00
27/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4008	4	4008	4	0.00
27/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3021	3	3021	3	0.00
27/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	3470	4	3470	4	0.00
27/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3047	3	3047	3	0.00
27/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	943	1	943	1	3,000.00
27/12/2019	2033 On 06-February-20			Bond Future	101.60	101.1602	101.6044	101.1602	6,960.00
27/12/2019	2033 On 07-May-20			Bond Future	102.29	101.8329	102.2852	101.8329	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
27/12/2019	2033 On 06-August-20			Bond Future	104.22	103.7552	104.2162	103.7552	0.00
27/12/2019	2033 On 05-November-20			Bond Future	104.95	104.4802	104.9499	104.4802	0.00
27/12/2019	2037 On 06-February-20			Bond Future	9.85	88.7422	9.8474	88.7422	77,689.00
27/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	790	1	790	1	0.00
27/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	761	1	761	1	0.00
27/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	733	1	733	1	0.00
27/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	2104	3	2104	3	0.00
27/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	2152	3	2152	3	0.00
27/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	2056	2	2056	2	0.00
27/12/2019	2037 On 07-May-20			Bond Future	9.92	90.3563	9.9212	90.3563	0.00
27/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1382	1	1382	1	0.00
27/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1412	1	1412	1	0.00
27/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1442	1	1442	1	0.00
27/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	3784	4	3784	4	0.00
27/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	3878	4	3878	4	0.00
27/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	3830	4	3830	4	0.00
27/12/2019	2037 On 06-August-20			Bond Future	10.00	87.7565	9.9967	87.7565	0.00
27/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	3073	3	3073	3	0.00
27/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	3109	3	3109	3	0.00
27/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	3038	3	3038	3	0.00
27/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4041	4	4041	4	0.00
27/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4002	4	4002	4	0.00
27/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	3964	4	3964	4	0.00
27/12/2019	2037 On 05-November-20			Bond Future	10.07	89.4041	10.0658	89.4041	0.00
27/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	4657	4	4657	4	0.00
27/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	4580	4	4580	4	0.00
27/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	4619	4	4619	4	0.00
27/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	3838	4	3838	4	0.00
27/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	3773	4	3773	4	0.00
27/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	3805	4	3805	4	0.00
27/12/2019	2038 On 06-February-20			Bond Future	117.09	117.1029	117.0906	117.1029	10,886.00
27/12/2019	2038 On 07-May-20			Bond Future	119.25	119.2615	119.2490	119.2615	0.00
27/12/2019	2038 On 06-August-20			Bond Future	119.81	119.8234	119.8106	119.8234	0.00
27/12/2019	2038 On 05-November-20			Bond Future	122.05	122.0677	122.0549	122.0677	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
27/12/2019	2040 On 06-February-20			Bond Future	9.97	91.4097	9.9676	91.4097	52,644.00
27/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	699	1	699	1	0.00
27/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
27/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	754	1	754	1	0.00
27/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	9	0	9	0	0.00
27/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	727	1	727	1	0.00
27/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	2500	3	2500	3	0.00
27/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	2445	3	2445	3	0.00
27/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	8325	9	8325	9	0.00
27/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	2555	3	2555	3	0.00
27/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	14079	15	14079	15	0.00
27/12/2019	2040 On 07-May-20			Bond Future	10.04	93.0723	10.0419	93.0723	0.00
27/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	939	1	939	1	2,640.00
27/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	2566	3	2566	3	2,640.00
27/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1657	2	1657	2	0.00
27/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1623	2	1623	2	0.00
27/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1591	2	1591	2	0.00
27/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	4114	5	4114	5	0.00
27/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	4015	5	4015	5	0.00
27/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	4064	5	4064	5	0.00
27/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	2898	3	2898	3	0.00
27/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	5394	6	5394	6	0.00
27/12/2019	2040 On 06-August-20			Bond Future	10.12	90.2716	10.1178	90.2716	0.00
27/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	3357	3	3357	3	0.00
27/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	3435	3	3435	3	0.00
27/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	3396	3	3396	3	0.00
27/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	4125	4	4125	4	0.00
27/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	4045	4	4045	4	0.00
27/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	4085	4	4085	4	0.00
27/12/2019	2040 On 05-November-20			Bond Future	10.19	91.9667	10.1874	91.9667	0.00
27/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2898	3	2898	3	2,000.00
27/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	4697	4	4697	4	2,000.00
27/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	2218	2	2218	2	2,000.00
27/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	3818	4	3818	4	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	4981	5	4981	5	0.00
27/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	11731	11	11731	11	0.00
27/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	5022	5	5022	5	0.00
27/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	10733	10	10733	10	0.00
27/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	5064	5	5064	5	0.00
27/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	4085	4	4085	4	0.00
27/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	1453	2	1453	2	2,000.00
27/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	7770	8	7770	8	0.00
27/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	5280	6	5280	6	0.00
27/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4051	4	4051	4	0.00
27/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1173	1	1173	1	2,000.00
27/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	4369	5	4369	5	0.00
27/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	4120	4	4120	4	0.00
27/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	6535	7	6535	7	0.00
27/12/2019	2044 On 06-February-20			Bond Future	10.04	88.0756	10.0419	88.0756	50,701.00
27/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	614	0	614	0	0.00
27/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	10	0	10	0	328.00
27/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	544	0	544	0	328.00
27/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	639	1	639	1	0.00
27/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	5845	5	5845	5	0.00
27/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	590	0	590	0	0.00
27/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	2812	3	2812	3	0.00
27/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	2933	3	2933	3	0.00
27/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	170	0	170	0	328.00
27/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	2872	3	2872	3	0.00
27/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	3056	3	3056	3	0.00
27/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	8351	9	8351	9	0.00
27/12/2019	2044 On 07-May-20			Bond Future	10.11	89.6775	10.1145	89.6775	0.00
27/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	6305	6	6305	6	0.00
27/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1497	2	1497	2	0.00
27/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	425	1	425	1	100.00
27/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	2180	2	2180	2	100.00
27/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	337	0	337	0	556.00
27/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1562	2	1562	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
27/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	7968	8	7968	8	0.00
27/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	613	1	613	1	129.00
27/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	2141	2	2141	2	129.00
27/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1530	2	1530	2	0.00
27/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1913	2	1913	2	556.00
27/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	7548	7	7548	7	0.00
27/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	756	1	756	1	556.00
27/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	688	1	688	1	100.00
27/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	3270	4	3270	4	0.00
27/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	7667	8	7667	8	0.00
27/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	3580	4	3580	4	0.00
27/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	4115	5	4115	5	0.00
27/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	4167	5	4167	5	0.00
27/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	6228	7	6228	7	0.00
27/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	3313	4	3313	4	0.00
27/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1007	1	1007	1	129.00
27/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	7117	8	7117	8	0.00
27/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	4064	5	4064	5	0.00
27/12/2019	2044 On 06-August-20			Bond Future	10.19	86.9396	10.1886	86.9396	0.00
27/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	1137	1	1137	1	602.00
27/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	2584	2	2584	2	0.00
27/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	3019	3	3019	3	602.00
27/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	583	1	583	1	140.00
27/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1931	2	1931	2	140.00
27/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	2654	2	2654	2	0.00
27/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	8276	8	8276	8	0.00
27/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	2619	2	2619	2	0.00
27/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	7410	7	7410	7	0.00
27/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	1855	2	1855	2	140.00
27/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	5204	6	5204	6	0.00
27/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	10812	11	10812	11	0.00
27/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	6289	7	6289	7	0.00
27/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	5156	5	5156	5	0.00
27/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	1599	2	1599	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	5252	6	5252	6	0.00
27/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	4697	5	4697	5	0.00
27/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	8131	9	8131	9	0.00
27/12/2019	2044 On 05-November-20			Bond Future	10.26	88.5723	10.2565	88.5723	0.00
27/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	2725	3	2725	3	1,815.00
27/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	4972	5	4972	5	0.00
27/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	3518	3	3518	3	0.00
27/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	9912	9	9912	9	0.00
27/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	10153	10	10153	10	0.00
27/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	3554	3	3554	3	568.00
27/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	5055	5	5055	5	0.00
27/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1581	1	1581	1	568.00
27/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	8881	8	8881	8	0.00
27/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	886	1	886	1	1,815.00
27/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	3732	3	3732	3	1,815.00
27/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	5014	5	5014	5	0.00
27/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	4287	5	4287	5	0.00
27/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	5616	6	5616	6	0.00
27/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	4252	5	4252	5	0.00
27/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2198	2	2198	2	1,815.00
27/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	1726	2	1726	2	1,815.00
27/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	12965	13	12965	13	0.00
27/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	9725	10	9725	10	0.00
27/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	5890	6	5890	6	0.00
27/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	7097	7	7097	7	0.00
27/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	1815	2	1815	2	568.00
27/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	4323	5	4323	5	0.00
27/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	5844	6	5844	6	0.00
27/12/2019	2046 On 06-February-20			Bond Future	107.54	107.5547	107.5442	107.5547	12,850.00
27/12/2019	2046 On 07-May-20			Bond Future	107.78	107.7935	107.7828	107.7935	0.00
27/12/2019	2046 On 06-August-20			Bond Future	109.82	109.8283	109.8176	109.8283	0.00
27/12/2019	2046 On 05-November-20			Bond Future	110.08	110.0941	110.0834	110.0941	0.00
27/12/2019	2050 On 06-February-20			Bond Future	110.38	110.3909	110.3801	110.3909	11,797.00
27/12/2019	2050 On 07-May-20			Bond Future	112.41	112.4257	112.4148	112.4257	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
27/12/2019	2050 On 06-August-20			Bond Future	112.66	112.6725	112.6614	112.6725	0.00
27/12/2019	2050 On 05-November-20			Bond Future	114.77	114.7830	114.7718	114.7830	0.00
27/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	AL37 On 06-February-20			Index Future	684.75	683.3190	684.7540	683.3190	0.00
27/12/2019	AL37 On 07-May-20			Index Future	697.21	695.7470	697.2090	695.7470	0.00
27/12/2019	AL37 On 06-August-20			Index Future	710.07	708.5770	710.0660	708.5770	0.00
27/12/2019	AL7T On 06-February-20			Index Future	794.54	790.9640	794.5380	790.9640	0.00
27/12/2019	AL7T On 07-May-20			Index Future	808.99	805.3510	808.9890	805.3510	0.00
27/12/2019	AL7T On 06-August-20			Index Future	823.91	820.2010	823.9080	820.2010	0.00
27/12/2019	ALBI On 06-February-20			Index Future	707.67	704.5790	707.6670	704.5790	416.00
27/12/2019	ALBI On 07-May-20			Index Future	720.54	717.3940	720.5390	717.3940	0.00
27/12/2019	ALBI On 06-August-20			Index Future	733.83	730.6220	733.8260	730.6220	0.00
27/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/12/2019	C210 On 31-March-28			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
27/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2019	ES33 On 06-February-20			Bond Future	10.89	78.9159	10.8867	78.9159	350.00
27/12/2019	ES33 On 07-May-20			Bond Future	11.00	76.5577	11.0010	76.5577	0.00
27/12/2019	ES33 On 06-August-20			Bond Future	11.12	77.9615	11.1176	77.9615	0.00
27/12/2019	ES33 On 05-November-20			Bond Future	11.24	75.6343	11.2361	75.6343	0.00
27/12/2019	ES42 On 06-February-20			Bond Future	11.18	80.1958	11.1838	80.1958	4,919.00
27/12/2019	ES42 On 07-May-20			Bond Future	11.30	77.3900	11.2960	77.3900	0.00
27/12/2019	ES42 On 06-August-20			Bond Future	11.41	78.8082	11.4087	78.8082	0.00
27/12/2019	ES42 On 05-November-20			Bond Future	11.52	76.0269	11.5222	76.0269	0.00
27/12/2019	GOVI On 06-February-20			GOVI	700.00	696.8310	700.0010	696.8310	1,245.00
27/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	31290	6	31290	6	0.00
27/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	31490	6	31490	6	0.00
27/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	31390	6	31390	6	0.00
27/12/2019	GOVI On 07-May-20			GOVI	712.73	709.5060	712.7330	709.5060	0.00
27/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	72670	10	72670	10	0.00
27/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	72470	10	72470	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
27/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	72570	10	72570	10	0.00
27/12/2019	GOVI On 06-August-20			GOVI	725.88	722.5890	725.8760	722.5890	0.00
27/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
27/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	22540	6	22540	6	0.00
27/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	22440	6	22440	6	0.00
27/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	22640	6	22640	6	0.00
27/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/12/2019	IGOV On 06-February-20			Index Future	259.93	259.9040	259.9270	259.9040	1,011.00
27/12/2019	IGOV On 07-May-20			Index Future	264.72	264.6940	264.7190	264.6940	47.00
27/12/2019	IGOV On 06-August-20			Index Future	269.66	269.6380	269.6630	269.6380	0.00
27/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
27/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0300	102.0400	102.0300	0.00
27/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
27/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.45	95.4400	95.4500	95.4400	0.00
27/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4000	94.4000	94.4000	0.00
27/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.30	93.3100	93.3000	93.3100	0.00
27/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.17	93.1800	93.1700	93.1800	0.00
27/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.10	95.1200	95.1000	95.1200	51.00
27/12/2019	IS05 On 15-March-22			Interest Rate Swap	94.99	95.0200	94.9900	95.0200	0.00
27/12/2019	IS05 On 21-June-22			Interest Rate Swap	95.91	95.9500	95.9100	95.9500	0.00
27/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.61	99.6600	99.6100	99.6600	0.00
27/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.64	100.6900	100.6400	100.6900	0.00
27/12/2019	IS05 On 22-March-23			Interest Rate Swap	93.70	93.7500	93.7000	93.7500	0.00
27/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.60	99.6400	99.6000	99.6400	0.00
27/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
27/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.08	90.1800	90.0800	90.1800	0.00
27/12/2019	IS10 On 16-March-26			Interest Rate Swap	86.90	87.0100	86.9000	87.0100	0.00
27/12/2019	IS10 On 15-June-26			Interest Rate Swap	85.51	85.6400	85.5100	85.6400	0.00
27/12/2019	IS10 On 21-September-26			Interest Rate Swap	87.65	87.7900	87.6500	87.7900	0.00
27/12/2019	IS10 On 21-December-26			Interest Rate Swap	91.48	91.6400	91.4800	91.6400	0.00
27/12/2019	IS10 On 15-March-27			Interest Rate Swap	89.96	90.1200	89.9600	90.1200	0.00
27/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.04	92.2100	92.0400	92.2100	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
27/12/2019	IS10 On 20-September-27			Interest Rate Swap	97.58	97.7600	97.5800	97.7600	0.00
27/12/2019	IS10 On 20-December-27			Interest Rate Swap	97.92	98.1100	97.9200	98.1100	0.00
27/12/2019	IS10 On 22-March-28			Interest Rate Swap	91.24	91.4300	91.2400	91.4300	0.00
27/12/2019	IS10 On 20-June-28			Interest Rate Swap	98.63	98.8100	98.6300	98.8100	0.00
27/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
27/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/12/2019	R023 On 06-February-20			Bond Future	7.15	105.0575	7.1478	105.0575	44,450.00
27/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	1063	1	1063	1	0.00
27/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	1112	1	1112	1	0.00
27/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	1087	1	1087	1	0.00
27/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	53	0	53	0	0.00
27/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	51	0	51	0	0.00
27/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	55	0	55	0	0.00
27/12/2019	R023 On 07-May-20			Bond Future	7.12	103.0360	7.1199	103.0360	13,512.00
27/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	283	0	283	0	0.00
27/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	293	0	293	0	0.00
27/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	274	0	274	0	0.00
27/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	857	1	857	1	0.00
27/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	840	1	840	1	0.00
27/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	824	1	824	1	0.00
27/12/2019	R023 On 06-August-20			Bond Future	7.07	104.9365	7.0714	104.9365	0.00
27/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	1018	1	1018	1	0.00
27/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	1050	1	1050	1	0.00
27/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	1034	1	1034	1	0.00
27/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	567	1	567	1	0.00
27/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	574	1	574	1	0.00
27/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	581	1	581	1	0.00
27/12/2019	R023 On 05-November-20			Bond Future	7.02	102.9669	7.0155	102.9669	0.00
27/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1480	1	1480	1	0.00
27/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1465	1	1465	1	0.00
27/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1495	1	1495	1	0.00
27/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	551	1	551	1	0.00
27/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	545	1	545	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	539	1	539	1	0.00
27/12/2019	R035 On 06-February-20			Bond Future	9.67	97.2431	9.6737	97.2431	118,282.00
27/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	1114	1	1114	1	0.00
27/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	1080	1	1080	1	0.00
27/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	1046	1	1046	1	0.00
27/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	1675	2	1675	2	0.00
27/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	1593	2	1593	2	0.00
27/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	1634	2	1634	2	0.00
27/12/2019	R035 On 07-May-20			Bond Future	9.74	94.5086	9.7427	94.5086	0.00
27/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	642	1	642	1	5,000.00
27/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1549	2	1549	2	0.00
27/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2529	2	2529	2	5,000.00
27/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2648	3	2648	3	3,530.00
27/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	784	1	784	1	3,530.00
27/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1613	2	1613	2	0.00
27/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	6591	6	6591	6	0.00
27/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	7615	7	7615	7	0.00
27/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1581	2	1581	2	0.00
27/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	3591	4	3591	4	0.00
27/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	2475	3	2475	3	0.00
27/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	2374	3	2374	3	0.00
27/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	3503	4	3503	4	0.00
27/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	5070	6	5070	6	0.00
27/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	601	1	601	1	5,000.00
27/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	3547	4	3547	4	0.00
27/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	772	1	772	1	3,530.00
27/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	5481	6	5481	6	0.00
27/12/2019	R035 On 06-August-20			Bond Future	9.81	96.2449	9.8117	96.2449	0.00
27/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	995	1	995	1	24,761.00
27/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	3839	4	3839	4	0.00
27/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	642	1	642	1	3,000.00
27/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	3799	4	3799	4	0.00
27/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	3879	4	3879	4	0.00
27/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3089	3	3089	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
27/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3026	3	3026	3	0.00
27/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	8840	9	8840	9	0.00
27/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	7171	8	7171	8	0.00
27/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3057	3	3057	3	0.00
27/12/2019	R035 On 05-November-20			Bond Future	9.88	93.5490	9.8830	93.5490	0.00
27/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	5918	6	5918	6	0.00
27/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	5874	6	5874	6	0.00
27/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	5961	6	5961	6	0.00
27/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	2823	3	2823	3	0.00
27/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	2799	3	2799	3	0.00
27/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	2775	3	2775	3	0.00
27/12/2019	R186 On 06-February-20			Bond Future	8.18	113.1549	8.1788	113.1549	103,551.00
27/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	2259	2	2259	2	0.00
27/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	674	1	674	1	821.00
27/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	2351	2	2351	2	0.00
27/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	2035	2	2035	2	0.00
27/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	2305	2	2305	2	0.00
27/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	4480	4	4480	4	0.00
27/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	210	0	210	0	0.00
27/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	202	0	202	0	0.00
27/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	30	0	30	0	821.00
27/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	267	0	267	0	821.00
27/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	1057	1	1057	1	0.00
27/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	219	0	219	0	0.00
27/12/2019	R186 On 07-May-20			Bond Future	8.22	115.2130	8.2197	115.2130	1,650.00
27/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	2453	2	2453	2	0.00
27/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	1197	1	1197	1	0.00
27/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	4185	4	4185	4	0.00
27/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	814	1	814	1	0.00
27/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1733	2	1733	2	6,000.00
27/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	1221	1	1221	1	0.00
27/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	376	0	376	0	6,000.00
27/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	1174	1	1174	1	0.00
27/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	1983	2	1983	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
27/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	3776	4	3776	4	0.00
27/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	443	1	443	1	6,000.00
27/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	1922	2	1922	2	0.00
27/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	2552	3	2552	3	2,500.00
27/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	1409	2	1409	2	0.00
27/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	1952	2	1952	2	0.00
27/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	957	1	957	1	23,208.00
27/12/2019	R186 On 06-August-20			Bond Future	8.26	112.0300	8.2590	112.0300	0.00
27/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	2394	2	2394	2	0.00
27/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	2424	2	2424	2	0.00
27/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	2365	2	2365	2	0.00
27/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	1841	2	1841	2	0.00
27/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	1818	2	1818	2	0.00
27/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	1797	2	1797	2	0.00
27/12/2019	R186 On 05-November-20			Bond Future	8.29	114.1284	8.2946	114.1284	0.00
27/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	3595	3	3595	3	0.00
27/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	3563	3	3563	3	0.00
27/12/2019	R186 On 05-November-20	8.34	Call	Bond Future	2646	2	2646	2	3,500.00
27/12/2019	R186 On 05-November-20	9.26	Call	Bond Future	5724	5	5724	5	0.00
27/12/2019	R186 On 05-November-20	7.84	Call	Bond Future	1477	1	1477	1	3,500.00
27/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	3531	3	3531	3	0.00
27/12/2019	R186 On 05-November-20	7.84	Put	Bond Future	3793	4	3793	4	0.00
27/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	1794	2	1794	2	0.00
27/12/2019	R186 On 05-November-20	9.26	Put	Bond Future	1003	1	1003	1	3,500.00
27/12/2019	R186 On 05-November-20	8.34	Put	Bond Future	2418	3	2418	3	0.00
27/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	1812	2	1812	2	0.00
27/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	1777	2	1777	2	0.00
27/12/2019	R197 On 06-February-20			Bond Future	301.46	301.3894	301.4560	301.3894	2,540.00
27/12/2019	R197 On 07-May-20			Bond Future	307.01	306.9450	307.0130	306.9450	0.00
27/12/2019	R197 On 06-August-20			Bond Future	305.03	304.9649	305.0343	304.9649	0.00
27/12/2019	R197 On 05-November-20			Bond Future	310.75	310.6768	310.7479	310.6768	0.00
27/12/2019	R202 On 06-February-20			Bond Future	227.06	227.0844	227.0607	227.0844	8,469.00
27/12/2019	R202 On 07-May-20			Bond Future	231.25	231.2702	231.2463	231.2702	0.00
27/12/2019	R202 On 06-August-20			Bond Future	231.48	231.5066	231.4824	231.5066	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
27/12/2019	R202 On 05-November-20			Bond Future	235.82	235.8429	235.8183	235.8429	0.00
27/12/2019	R208 On 06-February-20			Bond Future	6.66	102.5864	6.6632	102.5864	14,955.00
27/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	588	1	588	1	0.00
27/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	566	1	566	1	0.00
27/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	577	1	577	1	0.00
27/12/2019	R208 On 07-May-20			Bond Future	6.45	101.0490	6.4542	101.0490	60.00
27/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1414	1	1414	1	0.00
27/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1422	1	1422	1	0.00
27/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1405	1	1405	1	0.00
27/12/2019	R208 On 06-August-20			Bond Future	6.04	102.9157	6.0370	102.9157	0.00
27/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	16	0	16	0	0.00
27/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	16	0	16	0	0.00
27/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	15	0	15	0	0.00
27/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	317	0	317	0	0.00
27/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	312	0	312	0	0.00
27/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	307	0	307	0	0.00
27/12/2019	R208 On 05-November-20			Bond Future	5.04	101.4335	5.0441	101.4335	0.00
27/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	51	0	51	0	0.00
27/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	49	0	49	0	0.00
27/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	48	0	48	0	0.00
27/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	151	0	151	0	0.00
27/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	153	0	153	0	0.00
27/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	148	0	148	0	0.00
27/12/2019	R209 On 06-February-20			Bond Future	9.71	73.9026	9.7143	73.9026	103,446.00
27/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	611	1	611	1	0.00
27/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	396	0	396	0	7,500.00
27/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	634	1	634	1	0.00
27/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	590	0	590	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
27/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	1975	2	1975	2	0.00
27/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	1932	2	1932	2	0.00
27/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	2441	3	2441	3	0.00
27/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	1889	2	1889	2	0.00
27/12/2019	R209 On 07-May-20			Bond Future	9.78	72.0955	9.7797	72.0955	0.00
27/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	1236	1	1236	1	0.00
27/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1286	1	1286	1	0.00
27/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	1261	1	1261	1	0.00
27/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	3317	4	3317	4	0.00
27/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	3276	4	3276	4	0.00
27/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	3357	4	3357	4	0.00
27/12/2019	R209 On 06-August-20			Bond Future	9.85	73.4197	9.8453	73.4197	0.00
27/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	35545	36	35545	36	0.00
27/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	35653	36	35653	36	0.00
27/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	35436	36	35436	36	0.00
27/12/2019	R209 On 05-November-20			Bond Future	9.91	71.6467	9.9095	71.6467	0.00
27/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3906	4	3906	4	0.00
27/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3972	4	3972	4	0.00
27/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3939	4	3939	4	0.00
27/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3325	4	3325	4	0.00
27/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3297	3	3297	3	0.00
27/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3353	4	3353	4	0.00
27/12/2019	R210 On 06-February-20			Bond Future	188.83	188.8561	188.8349	188.8561	1,721.00
27/12/2019	R210 On 07-May-20			Bond Future	189.67	189.6940	189.6723	189.6940	0.00
27/12/2019	R210 On 06-August-20			Bond Future	193.25	193.2747	193.2530	193.2747	0.00
27/12/2019	R210 On 05-November-20			Bond Future	194.16	194.1794	194.1574	194.1794	0.00
27/12/2019	R212 On 06-February-20			Bond Future	161.76	161.7868	161.7633	161.7868	7,963.00
27/12/2019	R212 On 07-May-20			Bond Future	164.75	164.7691	164.7451	164.7691	0.00
27/12/2019	R212 On 06-August-20			Bond Future	165.57	165.5913	165.5670	165.5913	0.00
27/12/2019	R212 On 05-November-20			Bond Future	168.67	168.6928	168.6683	168.6928	0.00
27/12/2019	R213 On 06-February-20			Bond Future	9.18	87.7844	9.1847	87.7844	24,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	1393	1	1393	1	0.00
27/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	1357	1	1357	1	0.00
27/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	1321	1	1321	1	0.00
27/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	834	1	834	1	0.00
27/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	859	1	859	1	0.00
27/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	809	1	809	1	0.00
27/12/2019	R213 On 07-May-20			Bond Future	9.24	85.8293	9.2443	85.8293	0.00
27/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	1286	1	1286	1	0.00
27/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	1311	1	1311	1	0.00
27/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	1336	1	1336	1	0.00
27/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	2708	3	2708	3	0.00
27/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	2782	3	2782	3	0.00
27/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	2744	3	2744	3	0.00
27/12/2019	R213 On 06-August-20			Bond Future	9.30	87.4073	9.3035	87.4073	0.00
27/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	2618	2	2618	2	0.00
27/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	2680	3	2680	3	0.00
27/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	2649	3	2649	3	0.00
27/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	2670	3	2670	3	0.00
27/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	2641	3	2641	3	0.00
27/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	2698	3	2698	3	0.00
27/12/2019	R213 On 05-November-20			Bond Future	9.37	85.4956	9.3652	85.4956	0.00
27/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3967	4	3967	4	0.00
27/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	4000	4	4000	4	0.00
27/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	4034	4	4034	4	0.00
27/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	2619	3	2619	3	0.00
27/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	2667	3	2667	3	0.00
27/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	2643	3	2643	3	0.00
27/12/2019	R214 On 06-February-20			Bond Future	9.93	72.4675	9.9263	72.4675	19,434.00
27/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	623	1	623	1	0.00
27/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	670	1	670	1	0.00
27/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	3456	3	3456	3	0.00
27/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	277	0	277	0	1,000.00
27/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	1057	1	1057	1	1,000.00
27/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	646	1	646	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	2037	2	2037	2	0.00
27/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	3059	3	3059	3	0.00
27/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	1993	2	1993	2	0.00
27/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	1433	2	1433	2	0.00
27/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	2082	2	2082	2	0.00
27/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	296	0	296	0	1,000.00
27/12/2019	R214 On 07-May-20			Bond Future	9.99	70.4876	9.9905	70.4876	0.00
27/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1585	2	1585	2	0.00
27/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1614	2	1614	2	0.00
27/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	564	1	564	1	1,250.00
27/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	2042	2	2042	2	1,250.00
27/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	5115	5	5115	5	0.00
27/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1557	2	1557	2	0.00
27/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	3166	4	3166	4	0.00
27/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	2574	3	2574	3	0.00
27/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	5269	6	5269	6	0.00
27/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	928	1	928	1	1,250.00
27/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	3126	4	3126	4	0.00
27/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	3086	4	3086	4	0.00
27/12/2019	R214 On 06-August-20			Bond Future	10.05	71.7821	10.0546	71.7821	0.00
27/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2872	3	2872	3	0.00
27/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2905	3	2905	3	0.00
27/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2938	3	2938	3	0.00
27/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	3360	4	3360	4	0.00
27/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	3425	4	3425	4	0.00
27/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	3393	4	3393	4	0.00
27/12/2019	R214 On 05-November-20			Bond Future	10.12	69.8324	10.1202	69.8324	0.00
27/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	4270	4	4270	4	0.00
27/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	4304	4	4304	4	0.00
27/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	4236	4	4236	4	0.00
27/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	3472	4	3472	4	0.00
27/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	3443	4	3443	4	0.00
27/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	3415	4	3415	4	0.00
27/12/2019	R248 On 06-February-20			Bond Future	10.02	91.5559	10.0174	91.5559	94,909.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	551	0	551	0	0.00
27/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	505	0	505	0	0.00
27/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	528	0	528	0	0.00
27/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	3235	4	3235	4	0.00
27/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	3105	4	3105	4	0.00
27/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	3169	4	3169	4	0.00
27/12/2019	R248 On 07-May-20			Bond Future	10.08	88.7814	10.0839	88.7814	0.00
27/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1536	2	1536	2	0.00
27/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1605	2	1605	2	0.00
27/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1570	2	1570	2	0.00
27/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	4150	5	4150	5	0.00
27/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	4203	5	4203	5	0.00
27/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	4097	5	4097	5	0.00
27/12/2019	R248 On 06-August-20			Bond Future	10.15	90.4118	10.1505	90.4118	0.00
27/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	961	1	961	1	20,640.00
27/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	4031	4	4031	4	0.00
27/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	4118	4	4118	4	0.00
27/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	601	1	601	1	3,000.00
27/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	4075	4	4075	4	0.00
27/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	3753	4	3753	4	0.00
27/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	3715	4	3715	4	0.00
27/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	10966	12	10966	12	0.00
27/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	3790	4	3790	4	0.00
27/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	8900	9	8900	9	0.00
27/12/2019	R248 On 05-November-20			Bond Future	10.22	87.6706	10.2184	87.6706	0.00
27/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	4015	4	4015	4	0.00
27/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	3977	4	3977	4	0.00
27/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	3940	4	3940	4	0.00
27/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	5523	6	5523	6	0.00
27/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	5568	6	5568	6	0.00
27/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	5478	6	5478	6	0.00