



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 January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	2025 On 06-February-20			Bond Future	135.98	135.9903	135.9765	135.9903	5,063.00
13/01/2020	2025 On 07-May-20			Bond Future	138.48	138.4943	138.4801	138.4943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	2025 On 06-August-20			Bond Future	139.60	139.6112	139.5970	139.6112	0.00
13/01/2020	2025 On 05-November-20			Bond Future	142.21	142.2222	142.2077	142.2222	0.00
13/01/2020	2029 On 06-February-20			Bond Future	101.24	101.2496	101.2398	101.2496	3,765.00
13/01/2020	2029 On 07-May-20			Bond Future	102.00	102.0102	102.0003	102.0102	0.00
13/01/2020	2029 On 06-August-20			Bond Future	103.92	103.9330	103.9229	103.9330	0.00
13/01/2020	2029 On 05-November-20			Bond Future	104.73	104.7431	104.7328	104.7431	0.00
13/01/2020	2030 On 06-February-20			Bond Future	9.08	93.5030	9.0838	93.5030	79,517.00
13/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	577	1	577	1	5,820.00
13/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1438	2	1438	2	0.00
13/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	8	0	8	0	5,820.00
13/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1007	1	1007	1	0.00
13/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2137	2	2137	2	0.00
13/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1043	1	1043	1	0.00
13/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1079	1	1079	1	0.00
13/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	611	1	611	1	0.00
13/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	661	1	661	1	0.00
13/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	420	0	420	0	5,000.00
13/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4353	4	4353	4	0.00
13/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	214	0	214	0	5,000.00
13/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	636	1	636	1	0.00
13/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	1096	1	1096	1	0.00
13/01/2020	2030 On 07-May-20			Bond Future	9.15	95.2016	9.1499	95.2016	0.00
13/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	917	1	917	1	0.00
13/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	896	1	896	1	0.00
13/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	876	1	876	1	0.00
13/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	3104	3	3104	3	0.00
13/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	3146	3	3146	3	0.00
13/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	3063	3	3063	3	0.00
13/01/2020	2030 On 06-August-20			Bond Future	9.22	92.9407	9.2172	92.9407	0.00
13/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2150	2	2150	2	0.00
13/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2207	2	2207	2	0.00
13/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2178	2	2178	2	0.00
13/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2875	3	2875	3	0.00
13/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2844	3	2844	3	0.00

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13/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2907	3	2907	3	0.00
13/01/2020	2030 On 05-November-20			Bond Future	9.28	94.6807	9.2780	94.6807	0.00
13/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2434	3	2434	3	1,000.00
13/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	982	1	982	1	1,000.00
13/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3422	4	3422	4	0.00
13/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1693	2	1693	2	3,000.00
13/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5920	6	5920	6	0.00
13/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3454	4	3454	4	0.00
13/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2407	3	2407	3	16,000.00
13/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7181	7	7181	7	0.00
13/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3486	4	3486	4	0.00
13/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7584	8	7584	8	0.00
13/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2964	3	2964	3	3,000.00
13/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1297	1	1297	1	16,000.00
13/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3859	4	3859	4	0.00
13/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5767	6	5767	6	0.00
13/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	1001	1	1001	1	3,000.00
13/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2782	3	2782	3	0.00
13/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2833	3	2833	3	0.00
13/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4941	5	4941	5	0.00
13/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3242	3	3242	3	0.00
13/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	1126	1	1126	1	16,000.00
13/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2808	3	2808	3	0.00
13/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1529	1	1529	1	1,000.00
13/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3826	4	3826	4	0.00
13/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6633	6	6633	6	0.00
13/01/2020	2032 On 06-February-20			Bond Future	9.48	94.6387	9.4759	94.6387	70,272.00
13/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	646	1	646	1	0.00
13/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	675	1	675	1	0.00
13/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	619	1	619	1	0.00
13/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	1264	1	1264	1	0.00
13/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	1224	1	1224	1	0.00
13/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	1184	1	1184	1	0.00
13/01/2020	2032 On 07-May-20			Bond Future	9.55	92.1983	9.5477	92.1983	0.00

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13/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	974	1	974	1	0.00
13/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1021	1	1021	1	0.00
13/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	997	1	997	1	0.00
13/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3459	3	3459	3	0.00
13/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3414	3	3414	3	0.00
13/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3504	3	3504	3	0.00
13/01/2020	2032 On 06-August-20			Bond Future	9.62	93.8899	9.6201	93.8899	0.00
13/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2395	3	2395	3	0.00
13/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2426	3	2426	3	0.00
13/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2457	3	2457	3	0.00
13/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3433	3	3433	3	0.00
13/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3503	3	3503	3	0.00
13/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3468	3	3468	3	0.00
13/01/2020	2032 On 05-November-20			Bond Future	9.69	91.4891	9.6915	91.4891	0.00
13/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3741	4	3741	4	0.00
13/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8790	9	8790	9	0.00
13/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9187	10	9187	10	0.00
13/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1881	2	1881	2	3,000.00
13/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3252	3	3252	3	3,000.00
13/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2739	3	2739	3	1,000.00
13/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3775	4	3775	4	0.00
13/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1512	2	1512	2	1,000.00
13/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3707	4	3707	4	0.00
13/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3337	3	3337	3	0.00
13/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5676	5	5676	5	0.00
13/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6457	6	6457	6	0.00
13/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	935	1	935	1	1,000.00
13/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3279	3	3279	3	0.00
13/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4355	4	4355	4	0.00
13/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3771	4	3771	4	0.00
13/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3308	3	3308	3	0.00
13/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	1040	1	1040	1	3,000.00
13/01/2020	2033 On 06-February-20			Bond Future	101.30	101.3091	101.2996	101.3091	6,960.00
13/01/2020	2033 On 07-May-20			Bond Future	101.98	101.9885	101.9789	101.9885	0.00

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13/01/2020	2033 On 06-August-20			Bond Future	103.90	103.9108	103.9011	103.9108	0.00
13/01/2020	2033 On 05-November-20			Bond Future	104.63	104.6425	104.6326	104.6425	0.00
13/01/2020	2037 On 06-February-20			Bond Future	10.00	88.5726	10.0026	88.5726	75,429.00
13/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	230	0	230	0	0.00
13/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	216	0	216	0	0.00
13/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	203	0	203	0	0.00
13/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2709	2	2709	2	0.00
13/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2772	2	2772	2	0.00
13/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2646	2	2646	2	0.00
13/01/2020	2037 On 07-May-20			Bond Future	10.08	90.1816	10.0818	90.1816	0.00
13/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	876	1	876	1	0.00
13/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	899	1	899	1	0.00
13/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	922	1	922	1	0.00
13/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4438	4	4438	4	0.00
13/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4546	4	4546	4	0.00
13/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4492	4	4492	4	0.00
13/01/2020	2037 On 06-August-20			Bond Future	10.16	87.5759	10.1632	87.5759	0.00
13/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2403	3	2403	3	0.00
13/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2435	3	2435	3	0.00
13/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2372	3	2372	3	0.00
13/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4573	4	4573	4	0.00
13/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4530	4	4530	4	0.00
13/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4487	4	4487	4	0.00
13/01/2020	2037 On 05-November-20			Bond Future	10.24	89.2175	10.2380	89.2175	0.00
13/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3888	4	3888	4	0.00
13/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3818	4	3818	4	0.00
13/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3853	4	3853	4	0.00
13/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4298	4	4298	4	0.00
13/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4226	4	4226	4	0.00
13/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4262	4	4262	4	0.00
13/01/2020	2038 On 06-February-20			Bond Future	116.27	116.2799	116.2689	116.2799	10,886.00
13/01/2020	2038 On 07-May-20			Bond Future	118.41	118.4209	118.4096	118.4209	0.00
13/01/2020	2038 On 06-August-20			Bond Future	118.96	118.9728	118.9615	118.9728	0.00
13/01/2020	2038 On 05-November-20			Bond Future	121.19	121.1978	121.1863	121.1978	0.00

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13/01/2020	2040 On 06-February-20			Bond Future	10.14	91.1888	10.1379	91.1888	48,269.00
13/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	164	0	164	0	0.00
13/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
13/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	187	0	187	0	0.00
13/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
13/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	175	0	175	0	0.00
13/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	3299	3	3299	3	0.00
13/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	3228	3	3228	3	0.00
13/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9667	9	9667	9	0.00
13/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3370	3	3370	3	0.00
13/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	15429	15	15429	15	0.00
13/01/2020	2040 On 07-May-20			Bond Future	10.22	92.8454	10.2179	92.8454	0.00
13/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	440	1	440	1	2,640.00
13/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1689	2	1689	2	2,640.00
13/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	948	1	948	1	0.00
13/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	923	1	923	1	0.00
13/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	898	1	898	1	0.00
13/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4798	4	4798	4	0.00
13/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4683	4	4683	4	0.00
13/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4740	4	4740	4	0.00
13/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3398	3	3398	3	0.00
13/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	6272	6	6272	6	0.00
13/01/2020	2040 On 06-August-20			Bond Future	10.30	90.0377	10.3001	90.0377	0.00
13/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2577	3	2577	3	0.00
13/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2644	3	2644	3	0.00
13/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2610	3	2610	3	0.00
13/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4751	4	4751	4	0.00
13/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4660	4	4660	4	0.00
13/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4705	4	4705	4	0.00
13/01/2020	2040 On 05-November-20			Bond Future	10.38	91.7258	10.3759	91.7258	0.00
13/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2254	2	2254	2	2,000.00
13/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3841	4	3841	4	2,000.00
13/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1679	2	1679	2	2,000.00
13/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3054	3	3054	3	2,000.00

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13/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4098	4	4098	4	0.00
13/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10462	11	10462	11	0.00
13/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4135	4	4135	4	0.00
13/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9500	10	9500	10	0.00
13/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4172	5	4172	5	0.00
13/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4632	4	4632	4	0.00
13/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1655	2	1655	2	2,000.00
13/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8665	8	8665	8	0.00
13/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5951	6	5951	6	0.00
13/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4594	4	4594	4	0.00
13/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1339	1	1339	1	2,000.00
13/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4948	5	4948	5	0.00
13/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4670	4	4670	4	0.00
13/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7324	7	7324	7	0.00
13/01/2020	2044 On 06-February-20			Bond Future	10.25	87.5678	10.2477	87.5678	50,901.00
13/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	84	0	84	0	0.00
13/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
13/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	66	0	66	0	328.00
13/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	91	0	91	0	0.00
13/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4159	5	4159	5	0.00
13/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	78	0	78	0	0.00
13/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3911	3	3911	3	0.00
13/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	4067	4	4067	4	0.00
13/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	131	0	131	0	328.00
13/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3989	3	3989	3	0.00
13/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	4226	4	4226	4	0.00
13/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9988	9	9988	9	0.00
13/01/2020	2044 On 07-May-20			Bond Future	10.33	89.1585	10.3271	89.1585	0.00
13/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	4889	5	4889	5	0.00
13/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	843	1	843	1	0.00
13/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	174	0	174	0	100.00
13/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1346	2	1346	2	100.00
13/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	130	0	130	0	556.00
13/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	890	1	890	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	276	0	276	0	129.00
13/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1316	2	1316	2	129.00
13/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6453	7	6453	7	0.00
13/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	866	1	866	1	0.00
13/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1145	1	1145	1	556.00
13/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6054	7	6054	7	0.00
13/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	941	1	941	1	556.00
13/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	852	1	852	1	100.00
13/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	9138	9	9138	9	0.00
13/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4490	4	4490	4	0.00
13/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	5131	5	5131	5	0.00
13/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	4115	4	4115	4	0.00
13/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	5192	5	5192	5	0.00
13/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7569	7	7569	7	0.00
13/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	4167	4	4167	4	0.00
13/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	1270	1	1270	1	129.00
13/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8545	8	8545	8	0.00
13/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	5070	5	5070	5	0.00
13/01/2020	2044 On 06-August-20			Bond Future	10.41	86.4084	10.4085	86.4084	0.00
13/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	703	1	703	1	602.00
13/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1819	2	1819	2	0.00
13/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2176	2	2176	2	602.00
13/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	326	0	326	0	140.00
13/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1299	1	1299	1	140.00
13/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1876	2	1876	2	0.00
13/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	6879	7	6879	7	0.00
13/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6069	7	6069	7	0.00
13/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1847	2	1847	2	0.00
13/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	6145	6	6145	6	0.00
13/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	2227	2	2227	2	140.00
13/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	12267	12	12267	12	0.00
13/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	7371	7	7371	7	0.00
13/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	6090	6	6090	6	0.00
13/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1916	2	1916	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
13/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	6200	6	6200	6	0.00
13/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5567	5	5567	5	0.00
13/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	9410	9	9410	9	0.00
13/01/2020	2044 On 05-November-20			Bond Future	10.48	88.0286	10.4836	88.0286	0.00
13/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2013	2	2013	2	1,815.00
13/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2678	3	2678	3	0.00
13/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8490	9	8490	9	0.00
13/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3938	4	3938	4	0.00
13/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2709	3	2709	3	568.00
13/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4012	4	4012	4	0.00
13/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8718	9	8718	9	0.00
13/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1094	1	1094	1	568.00
13/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7521	8	7521	8	0.00
13/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	575	1	575	1	1,815.00
13/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2861	3	2861	3	1,815.00
13/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	3975	4	3975	4	0.00
13/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4995	5	4995	5	0.00
13/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6492	6	6492	6	0.00
13/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4955	5	4955	5	0.00
13/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2585	2	2585	2	1,815.00
13/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	2038	2	2038	2	1,815.00
13/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14401	14	14401	14	0.00
13/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	8132	8	8132	8	0.00
13/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10985	11	10985	11	0.00
13/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6797	6	6797	6	0.00
13/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	5036	5	5036	5	0.00
13/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6746	6	6746	6	0.00
13/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	2141	2	2141	2	568.00
13/01/2020	2046 On 06-February-20			Bond Future	107.69	107.7007	107.6908	107.7007	13,500.00
13/01/2020	2046 On 07-May-20			Bond Future	107.94	107.9497	107.9397	107.9497	0.00
13/01/2020	2046 On 06-August-20			Bond Future	109.97	109.9844	109.9742	109.9844	0.00
13/01/2020	2046 On 05-November-20			Bond Future	110.25	110.2599	110.2494	110.2599	0.00
13/01/2020	2050 On 06-February-20			Bond Future	109.48	109.4913	109.4814	109.4913	11,797.00
13/01/2020	2050 On 07-May-20			Bond Future	111.50	111.5073	111.4974	111.5073	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	2050 On 06-August-20			Bond Future	111.73	111.7440	111.7338	111.7440	0.00
13/01/2020	2050 On 05-November-20			Bond Future	113.82	113.8338	113.8236	113.8338	0.00
13/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	AL37 On 06-February-20			Index Future	682.46	683.9170	682.4590	683.9170	0.00
13/01/2020	AL37 On 07-May-20			Index Future	694.86	696.3410	694.8570	696.3410	0.00
13/01/2020	AL37 On 06-August-20			Index Future	707.65	709.1610	707.6500	709.1610	0.00
13/01/2020	AL7T On 06-February-20			Index Future	788.30	790.6500	788.2990	790.6500	0.00
13/01/2020	AL7T On 07-May-20			Index Future	802.62	805.0130	802.6190	805.0130	0.00
13/01/2020	AL7T On 06-August-20			Index Future	817.40	819.8340	817.3970	819.8340	0.00
13/01/2020	ALBI On 06-February-20			Index Future	700.58	703.4540	700.5810	703.4540	416.00
13/01/2020	ALBI On 07-May-20			Index Future	713.31	716.2330	713.3070	716.2330	0.00
13/01/2020	ALBI On 06-August-20			Index Future	726.44	729.4190	726.4410	729.4190	0.00
13/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2020	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
13/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2020	ES33 On 06-February-20			Bond Future	11.04	78.8262	11.0355	78.8262	350.00
13/01/2020	ES33 On 07-May-20			Bond Future	11.16	76.4647	11.1555	76.4647	0.00
13/01/2020	ES33 On 06-August-20			Bond Future	11.28	77.8644	11.2782	77.8644	0.00
13/01/2020	ES33 On 05-November-20			Bond Future	11.40	75.5333	11.4032	75.5333	0.00
13/01/2020	ES42 On 06-February-20			Bond Future	11.34	80.0527	11.3435	80.0527	4,919.00
13/01/2020	ES42 On 07-May-20			Bond Future	11.46	77.2424	11.4618	77.2424	0.00
13/01/2020	ES42 On 06-August-20			Bond Future	11.58	78.6556	11.5810	78.6556	0.00
13/01/2020	ES42 On 05-November-20			Bond Future	11.70	75.8692	11.7012	75.8692	0.00
13/01/2020	GOVI On 06-February-20			GOVI	692.55	695.5310	692.5530	695.5310	1,244.00
13/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	105770	8	105770	8	0.00
13/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	105970	8	105970	8	0.00
13/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	105870	8	105870	8	0.00
13/01/2020	GOVI On 07-May-20			GOVI	705.13	708.1660	705.1330	708.1660	0.00
13/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	148670	12	148670	12	0.00
13/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	148470	12	148470	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	148570	12	148570	12	0.00
13/01/2020	GOVI On 06-August-20			GOVI	718.12	721.2040	718.1160	721.2040	0.00
13/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
13/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	100140	7	100140	7	0.00
13/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	100040	7	100040	7	0.00
13/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	100240	7	100240	7	0.00
13/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2020	IGOV On 06-February-20			Index Future	259.08	259.1550	259.0800	259.1550	1,004.00
13/01/2020	IGOV On 07-May-20			Index Future	263.85	263.9260	263.8500	263.9260	47.00
13/01/2020	IGOV On 06-August-20			Index Future	268.77	268.8480	268.7710	268.8480	0.00
13/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
13/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
13/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
13/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4600	95.4700	95.4600	0.00
13/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.43	94.4100	94.4300	94.4100	0.00
13/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.34	93.3100	93.3400	93.3100	0.00
13/01/2020	IS05 On 21-September-21			Interest Rate Swap	93.20	93.1700	93.2000	93.1700	0.00
13/01/2020	IS05 On 21-December-21			Interest Rate Swap	95.13	95.0900	95.1300	95.0900	51.00
13/01/2020	IS05 On 15-March-22			Interest Rate Swap	95.03	94.9800	95.0300	94.9800	0.00
13/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.95	95.8800	95.9500	95.8800	0.00
13/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.66	99.5800	99.6600	99.5800	0.00
13/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.69	100.5900	100.6900	100.5900	0.00
13/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.75	93.6400	93.7500	93.6400	0.00
13/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.65	99.5200	99.6500	99.5200	0.00
13/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
13/01/2020	IS10 On 17-December-25			Interest Rate Swap	90.09	89.8600	90.0900	89.8600	0.00
13/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.90	86.6700	86.9000	86.6700	0.00
13/01/2020	IS10 On 15-June-26			Interest Rate Swap	85.50	85.2800	85.5000	85.2800	0.00
13/01/2020	IS10 On 21-September-26			Interest Rate Swap	87.62	87.4000	87.6200	87.4000	0.00
13/01/2020	IS10 On 21-December-26			Interest Rate Swap	91.46	91.2400	91.4600	91.2400	0.00
13/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.93	89.7000	89.9300	89.7000	0.00
13/01/2020	IS10 On 21-June-27			Interest Rate Swap	92.01	91.7500	92.0100	91.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	IS10 On 20-September-27			Interest Rate Swap	97.56	97.2800	97.5600	97.2800	0.00
13/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.90	97.6100	97.9000	97.6100	0.00
13/01/2020	IS10 On 22-March-28			Interest Rate Swap	91.22	90.9100	91.2200	90.9100	0.00
13/01/2020	IS10 On 20-June-28			Interest Rate Swap	98.62	98.3200	98.6200	98.3200	0.00
13/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
13/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/01/2020	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/01/2020	R023 On 06-February-20			Bond Future	7.18	105.1676	7.1796	105.1676	43,950.00
13/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	944	1	944	1	0.00
13/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	995	1	995	1	0.00
13/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	969	1	969	1	0.00
13/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	21	0	21	0	0.00
13/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	20	0	20	0	0.00
13/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	23	0	23	0	0.00
13/01/2020	R023 On 07-May-20			Bond Future	7.16	103.1459	7.1558	103.1459	13,512.00
13/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	206	0	206	0	0.00
13/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	214	0	214	0	0.00
13/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	198	0	198	0	0.00
13/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	871	1	871	1	0.00
13/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	853	1	853	1	0.00
13/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	836	1	836	1	0.00
13/01/2020	R023 On 06-August-20			Bond Future	7.11	105.0455	7.1125	105.0455	0.00
13/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	861	1	861	1	0.00
13/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	892	1	892	1	0.00
13/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	876	1	876	1	0.00
13/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	504	0	504	0	0.00
13/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	512	0	512	0	0.00
13/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	520	0	520	0	0.00
13/01/2020	R023 On 05-November-20			Bond Future	7.06	103.0746	7.0629	103.0746	0.00
13/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1359	1	1359	1	0.00
13/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1344	1	1344	1	0.00
13/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1374	1	1374	1	0.00
13/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	530	0	530	0	0.00
13/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	524	0	524	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
13/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	518	0	518	0	0.00
13/01/2020	R035 On 06-February-20			Bond Future	9.82	97.0769	9.8236	97.0769	118,505.00
13/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	416	1	416	1	0.00
13/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	396	1	396	1	0.00
13/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	376	1	376	1	0.00
13/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	2117	2	2117	2	0.00
13/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	2006	2	2006	2	0.00
13/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	2061	2	2061	2	0.00
13/01/2020	R035 On 07-May-20			Bond Future	9.90	94.3374	9.8978	94.3374	0.00
13/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	353	0	353	0	5,000.00
13/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1821	2	1821	2	5,000.00
13/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1020	1	1020	1	0.00
13/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1923	2	1923	2	3,530.00
13/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	450	1	450	1	3,530.00
13/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1070	1	1070	1	0.00
13/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6548	7	6548	7	0.00
13/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1044	1	1044	1	0.00
13/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5558	6	5558	6	0.00
13/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2901	3	2901	3	0.00
13/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	4196	4	4196	4	0.00
13/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2782	3	2782	3	0.00
13/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	4094	4	4094	4	0.00
13/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5870	6	5870	6	0.00
13/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	667	1	667	1	5,000.00
13/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	4144	4	4144	4	0.00
13/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	872	1	872	1	3,530.00
13/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6326	6	6326	6	0.00
13/01/2020	R035 On 06-August-20			Bond Future	9.97	96.0677	9.9726	96.0677	0.00
13/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	677	1	677	1	24,761.00
13/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3101	3	3101	3	0.00
13/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	415	0	415	0	3,000.00
13/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3064	3	3064	3	0.00
13/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3137	3	3137	3	0.00
13/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3513	3	3513	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
13/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3442	3	3442	3	0.00
13/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9770	9	9770	9	0.00
13/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	8011	8	8011	8	0.00
13/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3477	3	3477	3	0.00
13/01/2020	R035 On 05-November-20			Bond Future	10.05	93.3658	10.0498	93.3658	0.00
13/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5077	5	5077	5	0.00
13/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5036	5	5036	5	0.00
13/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5118	5	5118	5	0.00
13/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3168	3	3168	3	0.00
13/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	3140	3	3140	3	0.00
13/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	3114	3	3114	3	0.00
13/01/2020	R186 On 06-February-20			Bond Future	8.28	113.2240	8.2788	113.2240	99,720.00
13/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	1667	2	1667	2	0.00
13/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	287	0	287	0	821.00
13/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	1757	2	1757	2	0.00
13/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	1449	2	1449	2	0.00
13/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	1712	2	1712	2	0.00
13/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	3907	4	3907	4	0.00
13/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	172	0	172	0	0.00
13/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	163	0	163	0	0.00
13/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	11	0	11	0	821.00
13/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	235	0	235	0	821.00
13/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	1225	1	1225	1	0.00
13/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	181	0	181	0	0.00
13/01/2020	R186 On 07-May-20			Bond Future	8.33	115.2808	8.3254	115.2808	1,793.00
13/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	1998	2	1998	2	0.00
13/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	876	1	876	1	0.00
13/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	3651	4	3651	4	0.00
13/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	560	1	560	1	0.00
13/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1342	2	1342	2	6,000.00
13/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	896	1	896	1	0.00
13/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	228	0	228	0	6,000.00
13/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	856	1	856	1	0.00
13/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	2233	2	2233	2	0.00

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13/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	4196	4	4196	4	0.00
13/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	477	0	477	0	6,000.00
13/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	2164	2	2164	2	0.00
13/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2865	3	2865	3	2,500.00
13/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1585	1	1585	1	0.00
13/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	2198	2	2198	2	0.00
13/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	1069	1	1069	1	23,230.00
13/01/2020	R186 On 06-August-20			Bond Future	8.37	112.0957	8.3710	112.0957	0.00
13/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2010	2	2010	2	0.00
13/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2037	2	2037	2	0.00
13/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	1983	2	1983	2	0.00
13/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	2040	2	2040	2	0.00
13/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	2015	2	2015	2	0.00
13/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1991	2	1991	2	0.00
13/01/2020	R186 On 05-November-20			Bond Future	8.41	114.1919	8.4134	114.1919	0.00
13/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3116	3	3116	3	0.00
13/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3086	3	3086	3	0.00
13/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2236	2	2236	2	3,500.00
13/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5156	5	5156	5	0.00
13/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1174	1	1174	1	3,500.00
13/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3056	3	3056	3	0.00
13/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	4085	4	4085	4	0.00
13/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1913	2	1913	2	0.00
13/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	1030	1	1030	1	3,500.00
13/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2604	2	2604	2	0.00
13/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1932	2	1932	2	0.00
13/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1893	2	1893	2	0.00
13/01/2020	R197 On 06-February-20			Bond Future	300.68	300.7081	300.6755	300.7081	2,540.00
13/01/2020	R197 On 07-May-20			Bond Future	306.21	306.2449	306.2117	306.2449	0.00
13/01/2020	R197 On 06-August-20			Bond Future	304.25	304.2858	304.2521	304.2858	0.00
13/01/2020	R197 On 05-November-20			Bond Future	309.94	309.9763	309.9422	309.9763	0.00
13/01/2020	R202 On 06-February-20			Bond Future	226.63	226.6540	226.6325	226.6540	8,469.00
13/01/2020	R202 On 07-May-20			Bond Future	230.81	230.8275	230.8055	230.8275	0.00
13/01/2020	R202 On 06-August-20			Bond Future	231.05	231.0715	231.0495	231.0715	0.00

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13/01/2020	R202 On 05-November-20			Bond Future	235.37	235.3930	235.3706	235.3930	0.00
13/01/2020	R208 On 06-February-20			Bond Future	6.68	102.5332	6.6837	102.5332	14,955.00
13/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	610	1	610	1	0.00
13/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	588	1	588	1	0.00
13/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	599	1	599	1	0.00
13/01/2020	R208 On 07-May-20			Bond Future	6.48	100.9925	6.4833	100.9925	60.00
13/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1438	1	1438	1	0.00
13/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1447	1	1447	1	0.00
13/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1430	1	1430	1	0.00
13/01/2020	R208 On 06-August-20			Bond Future	6.08	102.8549	6.0827	102.8549	0.00
13/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	12	0	12	0	0.00
13/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	13	0	13	0	0.00
13/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	11	0	11	0	0.00
13/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	342	0	342	0	0.00
13/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	337	0	337	0	0.00
13/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	331	0	331	0	0.00
13/01/2020	R208 On 05-November-20			Bond Future	5.13	101.3688	5.1270	101.3688	0.00
13/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	41	0	41	0	0.00
13/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	40	0	40	0	0.00
13/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	39	0	39	0	0.00
13/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	173	0	173	0	0.00
13/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	176	0	176	0	0.00
13/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	171	0	171	0	0.00
13/01/2020	R209 On 06-February-20			Bond Future	9.87	73.7506	9.8706	73.7506	101,926.00
13/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	166	0	166	0	0.00
13/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	79	0	79	0	7,500.00
13/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	176	0	176	0	0.00
13/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	156	0	156	0	0.00

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13/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2529	2	2529	2	0.00
13/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2473	2	2473	2	0.00
13/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	3112	3	3112	3	0.00
13/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2418	2	2418	2	0.00
13/01/2020	R209 On 07-May-20			Bond Future	9.94	71.9392	9.9411	71.9392	0.00
13/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	793	1	793	1	0.00
13/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	831	1	831	1	0.00
13/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	812	1	812	1	0.00
13/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3874	4	3874	4	0.00
13/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3828	4	3828	4	0.00
13/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3921	4	3921	4	0.00
13/01/2020	R209 On 06-August-20			Bond Future	10.01	73.2583	10.0121	73.2583	0.00
13/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
13/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36572	36	36572	36	0.00
13/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36680	36	36680	36	0.00
13/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36463	36	36463	36	0.00
13/01/2020	R209 On 05-November-20			Bond Future	10.08	71.4802	10.0818	71.4802	0.00
13/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3256	3	3256	3	0.00
13/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3316	4	3316	4	0.00
13/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3285	4	3285	4	0.00
13/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3720	4	3720	4	0.00
13/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3689	3	3689	3	0.00
13/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3751	4	3751	4	0.00
13/01/2020	R210 On 06-February-20			Bond Future	187.96	187.9774	187.9590	187.9774	1,721.00
13/01/2020	R210 On 07-May-20			Bond Future	188.79	188.8098	188.7910	188.8098	220.00
13/01/2020	R210 On 06-August-20			Bond Future	192.35	192.3685	192.3495	192.3685	0.00
13/01/2020	R210 On 05-November-20			Bond Future	193.25	193.2656	193.2464	193.2656	0.00
13/01/2020	R212 On 06-February-20			Bond Future	161.51	161.5165	161.5137	161.5165	7,963.00
13/01/2020	R212 On 07-May-20			Bond Future	164.49	164.4905	164.4876	164.4905	0.00
13/01/2020	R212 On 06-August-20			Bond Future	165.31	165.3153	165.3124	165.3153	0.00
13/01/2020	R212 On 05-November-20			Bond Future	168.40	168.4070	168.4041	168.4070	0.00
13/01/2020	R213 On 06-February-20			Bond Future	9.31	87.7617	9.3057	87.7617	20,142.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	744	1	744	1	0.00
13/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	715	1	715	1	0.00
13/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	687	1	687	1	0.00
13/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	933	1	933	1	0.00
13/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	965	1	965	1	0.00
13/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	901	1	901	1	0.00
13/01/2020	R213 On 07-May-20			Bond Future	9.37	85.8042	9.3700	85.8042	0.00
13/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	899	1	899	1	0.00
13/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	919	1	919	1	0.00
13/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	940	1	940	1	0.00
13/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	3068	3	3068	3	0.00
13/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	3150	3	3150	3	0.00
13/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	3109	3	3109	3	0.00
13/01/2020	R213 On 06-August-20			Bond Future	9.43	87.3792	9.4341	87.3792	0.00
13/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2140	2	2140	2	0.00
13/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2196	2	2196	2	0.00
13/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2168	2	2168	2	0.00
13/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2961	3	2961	3	0.00
13/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2930	3	2930	3	0.00
13/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2992	3	2992	3	0.00
13/01/2020	R213 On 05-November-20			Bond Future	9.50	85.4645	9.5012	85.4645	0.00
13/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3436	4	3436	4	0.00
13/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3467	4	3467	4	0.00
13/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3499	4	3499	4	0.00
13/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2874	3	2874	3	0.00
13/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2926	3	2926	3	0.00
13/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2900	3	2900	3	0.00
13/01/2020	R214 On 06-February-20			Bond Future	10.09	72.2816	10.0919	72.2816	19,134.00
13/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	158	0	158	0	0.00
13/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	179	0	179	0	0.00
13/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2358	3	2358	3	0.00
13/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	39	0	39	0	1,000.00
13/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	382	1	382	1	1,000.00
13/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	169	0	169	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
13/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2646	2	2646	2	0.00
13/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3908	3	3908	3	0.00
13/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2588	2	2588	2	0.00
13/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1844	2	1844	2	0.00
13/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2704	2	2704	2	0.00
13/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	285	0	285	0	1,000.00
13/01/2020	R214 On 07-May-20			Bond Future	10.16	70.2967	10.1613	70.2967	0.00
13/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1039	1	1039	1	0.00
13/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1062	1	1062	1	0.00
13/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	299	0	299	0	1,250.00
13/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1406	2	1406	2	1,250.00
13/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4154	5	4154	5	0.00
13/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1017	1	1017	1	0.00
13/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3733	3	3733	3	0.00
13/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	3045	3	3045	3	0.00
13/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	6112	6	6112	6	0.00
13/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	1075	1	1075	1	1,250.00
13/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3687	3	3687	3	0.00
13/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3642	3	3642	3	0.00
13/01/2020	R214 On 06-August-20			Bond Future	10.23	71.5855	10.2309	71.5855	0.00
13/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2227	2	2227	2	0.00
13/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2255	2	2255	2	0.00
13/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2285	3	2285	3	0.00
13/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3837	4	3837	4	0.00
13/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3910	4	3910	4	0.00
13/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3873	4	3873	4	0.00
13/01/2020	R214 On 05-November-20			Bond Future	10.30	69.6301	10.3021	69.6301	0.00
13/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3543	4	3543	4	0.00
13/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3574	4	3574	4	0.00
13/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3511	4	3511	4	0.00
13/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3902	4	3902	4	0.00
13/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3870	4	3870	4	0.00
13/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3838	4	3838	4	0.00
13/01/2020	R248 On 06-February-20			Bond Future	10.23	90.9931	10.2281	90.9931	95,182.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	64	0	64	0	0.00
13/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	54	0	54	0	0.00
13/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	59	0	59	0	0.00
13/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4519	4	4519	4	0.00
13/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	4352	4	4352	4	0.00
13/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	4435	4	4435	4	0.00
13/01/2020	R248 On 07-May-20			Bond Future	10.30	88.2065	10.3014	88.2065	0.00
13/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4528	0	4528	0	0.00
13/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	853	1	853	1	0.00
13/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	900	1	900	1	0.00
13/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2196	0	2196	0	0.00
13/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	876	1	876	1	0.00
13/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	675	0	675	0	300.00
13/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	5224	5	5224	5	0.00
13/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	3013	0	3013	0	300.00
13/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5812	0	5812	0	0.00
13/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	5288	5	5288	5	0.00
13/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1445	0	1445	0	300.00
13/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	5161	5	5161	5	0.00
13/01/2020	R248 On 06-August-20			Bond Future	10.38	89.8234	10.3752	89.8234	0.00
13/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	569	1	569	1	20,640.00
13/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2996	3	2996	3	0.00
13/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3070	3	3070	3	0.00
13/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	332	0	332	0	3,000.00
13/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3033	3	3033	3	0.00
13/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4515	4	4515	4	0.00
13/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4471	4	4471	4	0.00
13/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12501	12	12501	12	0.00
13/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4559	4	4559	4	0.00
13/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	10311	10	10311	10	0.00
13/01/2020	R248 On 05-November-20			Bond Future	10.45	87.0688	10.4506	87.0688	0.00
13/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3073	3	3073	3	0.00
13/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3040	3	3040	3	0.00
13/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3008	3	3008	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
13/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6425	6	6425	6	0.00
13/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6477	6	6477	6	0.00
13/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6375	6	6375	6	0.00