



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8330	137.8308	137.8330	1,585.00
15/10/2019	2025 On 06-February-20			Bond Future	138.88	138.8682	138.8842	138.8682	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	2025 On 07-May-20			Bond Future	141.44	141.4508	141.4430	141.4508	0.00
15/10/2019	2025 On 06-August-20			Bond Future	142.60	142.6370	142.6027	142.6370	0.00
15/10/2019	2029 On 07-November-19			Bond Future	102.09	102.0875	102.0866	102.0875	4,410.00
15/10/2019	2029 On 06-February-20			Bond Future	103.96	103.9460	103.9585	103.9460	0.00
15/10/2019	2029 On 07-May-20			Bond Future	104.76	104.7664	104.7614	104.7664	0.00
15/10/2019	2029 On 06-August-20			Bond Future	106.74	106.7600	106.7352	106.7600	0.00
15/10/2019	2030 On 07-November-19			Bond Future	8.95	96.0467	8.9517	96.0467	72,549.00
15/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3334	3	3334	3	0.00
15/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	127	0	127	0	5,500.00
15/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2346	2	2346	2	0.00
15/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1179	1	1179	1	0.00
15/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1384	1	1384	1	5,500.00
15/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3391	3	3391	3	0.00
15/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4950	5	4950	5	0.00
15/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1840	2	1840	2	0.00
15/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2087	2	2087	2	0.00
15/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	26	0	26	0	0.00
15/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5473	6	5473	6	0.00
15/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	102	0	102	0	0.00
15/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	819	1	819	1	0.00
15/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3278	3	3278	3	0.00
15/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1471	2	1471	2	0.00
15/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4602	5	4602	5	0.00
15/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2613	3	2613	3	0.00
15/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	136	0	136	0	2,500.00
15/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	19	0	19	0	0.00
15/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	71	0	71	0	0.00
15/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	414	0	414	0	0.00
15/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	830	1	830	1	5,070.00
15/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	224	0	224	0	0.00
15/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	7	0	7	0	2,500.00
15/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2560	2	2560	2	0.00
15/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2388	2	2388	2	0.00
15/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	559	1	559	1	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	67	0	67	0	0.00
15/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	452	0	452	0	0.00
15/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	64	0	64	0	0.00
15/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	13	0	13	0	5,500.00
15/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	175	0	175	0	2,750.00
15/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	286	0	286	0	2,750.00
15/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3606	4	3606	4	0.00
15/10/2019	2030 On 06-February-20			Bond Future	9.01	93.7629	9.0105	93.7629	200.00
15/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1835	2	1835	2	5,820.00
15/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	460	0	460	0	5,820.00
15/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2317	2	2317	2	0.00
15/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2353	2	2353	2	0.00
15/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2390	2	2390	2	0.00
15/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1468	1	1468	1	0.00
15/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4352	4	4352	4	0.00
15/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1518	1	1518	1	0.00
15/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1493	1	1493	1	0.00
15/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1900	2	1900	2	0.00
15/10/2019	2030 On 07-May-20			Bond Future	9.07	95.4843	9.0734	95.4843	0.00
15/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1817	2	1817	2	0.00
15/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1790	2	1790	2	0.00
15/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1764	2	1764	2	0.00
15/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3535	3	3535	3	0.00
15/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3571	4	3571	4	0.00
15/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3499	3	3499	3	0.00
15/10/2019	2030 On 06-August-20			Bond Future	9.13	93.2705	9.1337	93.2705	0.00
15/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
15/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	0	0	0	0	0.00
15/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	0	0	0	0	0.00
15/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	201	0	201	0	0.00
15/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	141	0	141	0	0.00
15/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	261	0	261	0	0.00
15/10/2019	2032 On 07-November-19			Bond Future	9.27	93.5416	9.2732	93.5416	48,565.00
15/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3151	3	3151	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3092	3	3092	3	0.00
15/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3033	3	3033	3	0.00
15/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	145	0	145	0	0.00
15/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	153	0	153	0	0.00
15/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	138	0	138	0	0.00
15/10/2019	2032 On 06-February-20			Bond Future	9.34	95.2215	9.3378	95.2215	0.00
15/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2258	2	2258	2	0.00
15/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2296	2	2296	2	0.00
15/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2221	2	2221	2	0.00
15/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1935	2	1935	2	0.00
15/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1905	2	1905	2	0.00
15/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1875	2	1875	2	0.00
15/10/2019	2032 On 07-May-20			Bond Future	9.40	92.8097	9.4043	92.8097	0.00
15/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2168	2	2168	2	0.00
15/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2230	2	2230	2	0.00
15/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2199	2	2199	2	0.00
15/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3712	4	3712	4	0.00
15/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3675	4	3675	4	0.00
15/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3749	4	3749	4	0.00
15/10/2019	2032 On 06-August-20			Bond Future	9.47	94.5547	9.4678	94.5547	0.00
15/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
15/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	0	0	0	0	0.00
15/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	14	0	14	0	0.00
15/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	0	0	0	0	0.00
15/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	117	0	117	0	0.00
15/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	51	0	51	0	0.00
15/10/2019	2033 On 07-November-19			Bond Future	102.59	102.5874	102.5870	102.5874	6,260.00
15/10/2019	2033 On 06-February-20			Bond Future	104.47	104.4550	104.4681	104.4550	0.00
15/10/2019	2033 On 07-May-20			Bond Future	105.20	105.2020	105.1974	105.2020	0.00
15/10/2019	2033 On 06-August-20			Bond Future	107.18	107.2038	107.1793	107.2038	0.00
15/10/2019	2037 On 07-November-19			Bond Future	9.66	92.8189	9.6588	92.8189	68,529.00
15/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2529	3	2529	3	0.00
15/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2649	3	2649	3	0.00
15/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2589	3	2589	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	311	0	311	0	0.00
15/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	297	0	297	0	0.00
15/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	326	0	326	0	0.00
15/10/2019	2037 On 06-February-20			Bond Future	9.73	90.2266	9.7257	90.2266	0.00
15/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2233	2	2233	2	0.00
15/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2194	2	2194	2	0.00
15/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2157	2	2157	2	0.00
15/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2620	3	2620	3	0.00
15/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2658	3	2658	3	0.00
15/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2581	3	2581	3	0.00
15/10/2019	2037 On 07-May-20			Bond Future	9.80	91.8831	9.7957	91.8831	0.00
15/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2674	3	2674	3	0.00
15/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2709	3	2709	3	0.00
15/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2744	3	2744	3	0.00
15/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4153	4	4153	4	0.00
15/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4236	4	4236	4	0.00
15/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4195	4	4195	4	0.00
15/10/2019	2037 On 06-August-20			Bond Future	9.86	89.3510	9.8640	89.3510	0.00
15/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	44	0	44	0	0.00
15/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	118	0	118	0	0.00
15/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	0	0	0	0	0.00
15/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	30	0	30	0	0.00
15/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	0	0	0	0	0.00
15/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	0	0	0	0	0.00
15/10/2019	2038 On 07-November-19			Bond Future	120.64	120.6365	120.6358	120.6365	21,941.00
15/10/2019	2038 On 06-February-20			Bond Future	121.19	121.1745	121.1896	121.1745	0.00
15/10/2019	2038 On 07-May-20			Bond Future	123.42	123.4279	123.4222	123.4279	0.00
15/10/2019	2038 On 06-August-20			Bond Future	124.05	124.0831	124.0544	124.0831	0.00
15/10/2019	2040 On 07-November-19			Bond Future	9.81	95.5365	9.8092	95.5365	45,596.00
15/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2255	2	2255	2	0.00
15/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2375	2	2375	2	0.00
15/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2315	2	2315	2	0.00
15/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1078	1	1078	1	1,260.00
15/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	55	0	55	0	1,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	464	0	464	0	0.00
15/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	425	0	425	0	0.00
15/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1154	1	1154	1	0.00
15/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4403	4	4403	4	0.00
15/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	444	0	444	0	0.00
15/10/2019	2040 On 06-February-20			Bond Future	9.88	92.7424	9.8778	92.7424	0.00
15/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	25	0	25	0	0.00
15/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1997	2	1997	2	0.00
15/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2075	2	2075	2	0.00
15/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2037	2	2037	2	0.00
15/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	252	0	252	0	0.00
15/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3040	3	3040	3	0.00
15/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3085	3	3085	3	0.00
15/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7844	8	7844	8	0.00
15/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3128	3	3128	3	0.00
15/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13379	13	13379	13	0.00
15/10/2019	2040 On 07-May-20			Bond Future	9.95	94.4452	9.9493	94.4452	0.00
15/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2862	3	2862	3	0.00
15/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2824	3	2824	3	0.00
15/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2786	3	2786	3	0.00
15/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4572	5	4572	5	0.00
15/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4483	4	4483	4	0.00
15/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4527	4	4527	4	0.00
15/10/2019	2040 On 06-August-20			Bond Future	10.02	91.7106	10.0193	91.7106	0.00
15/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	6	0	6	0	0.00
15/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	85	0	85	0	0.00
15/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	164	0	164	0	0.00
15/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	0	0	0	0	0.00
15/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	0	0	0	0	0.00
15/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	0	0	0	0	0.00
15/10/2019	2044 On 07-November-19			Bond Future	9.86	92.3334	9.8636	92.3334	38,206.00
15/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2155	2	2155	2	0.00
15/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5288	5	5288	5	0.00
15/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2214	2	2214	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
15/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	13	0	13	0	328.00
15/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	685	1	685	1	328.00
15/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2096	2	2096	2	0.00
15/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	558	1	558	1	0.00
15/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5964	6	5964	6	0.00
15/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	513	1	513	1	0.00
15/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1731	2	1731	2	0.00
15/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	535	1	535	1	0.00
15/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	60	0	60	0	328.00
15/10/2019	2044 On 06-February-20			Bond Future	9.93	89.6071	9.9302	89.6071	0.00
15/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	297	0	297	0	328.00
15/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1971	2	1971	2	0.00
15/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1858	2	1858	2	328.00
15/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1933	2	1933	2	0.00
15/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7298	7	7298	7	0.00
15/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2008	2	2008	2	0.00
15/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3360	3	3360	3	0.00
15/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3265	3	3265	3	0.00
15/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	708	1	708	1	328.00
15/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3313	3	3313	3	0.00
15/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3455	3	3455	3	0.00
15/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7722	8	7722	8	0.00
15/10/2019	2044 On 07-May-20			Bond Future	10.00	91.2523	9.9994	91.2523	0.00
15/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2901	3	2901	3	0.00
15/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2977	3	2977	3	0.00
15/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1211	1	1211	1	556.00
15/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1391	1	1391	1	100.00
15/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3663	4	3663	4	100.00
15/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2939	3	2939	3	0.00
15/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3373	3	3373	3	556.00
15/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9065	9	9065	9	0.00
15/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9438	10	9438	10	0.00
15/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4593	5	4593	5	0.00
15/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7609	8	7609	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4108	4	4108	4	0.00
15/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3822	4	3822	4	0.00
15/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1341	1	1341	1	556.00
15/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1226	1	1226	1	100.00
15/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4639	5	4639	5	0.00
15/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7151	7	7151	7	0.00
15/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4547	5	4547	5	0.00
15/10/2019	2044 On 06-August-20			Bond Future	10.07	88.5830	10.0671	88.5830	0.00
15/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3699	4	3699	4	0.00
15/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1247	1	1247	1	140.00
15/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2969	3	2969	3	140.00
15/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3776	4	3776	4	0.00
15/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8681	9	8681	9	0.00
15/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3738	4	3738	4	0.00
15/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5351	5	5351	5	0.00
15/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2154	2	2154	2	140.00
15/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10505	10	10505	10	0.00
15/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6356	6	6356	6	0.00
15/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5307	5	5307	5	0.00
15/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5396	5	5396	5	0.00
15/10/2019	2046 On 07-November-19			Bond Future	111.32	111.2169	111.3180	111.2169	17,994.00
15/10/2019	2046 On 06-February-20			Bond Future	113.36	113.2417	113.3591	113.2417	0.00
15/10/2019	2046 On 07-May-20			Bond Future	113.70	113.5993	113.6997	113.5993	0.00
15/10/2019	2046 On 06-August-20			Bond Future	115.84	115.7609	115.8419	115.7609	0.00
15/10/2019	2050 On 07-November-19			Bond Future	115.69	115.3491	115.6935	115.3491	12,916.00
15/10/2019	2050 On 06-February-20			Bond Future	115.98	115.6134	115.9794	115.6134	0.00
15/10/2019	2050 On 07-May-20			Bond Future	118.12	117.7635	118.1161	117.7635	0.00
15/10/2019	2050 On 06-August-20			Bond Future	118.46	118.1241	118.4617	118.1241	0.00
15/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	AL37 On 07-November-19			Index Future	667.93	668.1470	667.9300	668.1470	0.00
15/10/2019	AL37 On 06-February-20			Index Future	680.01	680.1460	680.0120	680.1460	0.00
15/10/2019	AL37 On 07-May-20			Index Future	692.38	692.6330	692.3800	692.6330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	AL37 On 06-August-20			Index Future	705.27	705.6530	705.2680	705.6530	0.00
15/10/2019	AL7T On 07-November-19			Index Future	776.62	777.1410	776.6210	777.1410	120.00
15/10/2019	AL7T On 06-February-20			Index Future	790.67	791.0980	790.6680	791.0980	0.00
15/10/2019	AL7T On 07-May-20			Index Future	805.05	805.6210	805.0500	805.6210	0.00
15/10/2019	AL7T On 06-August-20			Index Future	820.03	820.7650	820.0340	820.7650	0.00
15/10/2019	ALBI On 07-November-19			Index Future	697.05	697.4590	697.0450	697.4590	214.00
15/10/2019	ALBI On 06-February-20			Index Future	709.65	709.9850	709.6530	709.9850	0.00
15/10/2019	ALBI On 07-May-20			Index Future	722.56	723.0190	722.5600	723.0190	0.00
15/10/2019	ALBI On 06-August-20			Index Future	736.01	736.6110	736.0090	736.6110	0.00
15/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2019	ES33 On 07-November-19			Bond Future	10.77	77.9677	10.7660	77.9677	350.00
15/10/2019	ES33 On 06-February-20			Bond Future	10.88	79.3679	10.8795	79.3679	0.00
15/10/2019	ES33 On 07-May-20			Bond Future	10.99	77.0311	10.9935	77.0311	0.00
15/10/2019	ES33 On 06-August-20			Bond Future	11.11	78.4795	11.1060	78.4795	0.00
15/10/2019	ES42 On 07-November-19			Bond Future	11.12	78.9846	11.1198	78.9846	4,919.00
15/10/2019	ES42 On 06-February-20			Bond Future	11.23	80.4030	11.2288	80.4030	0.00
15/10/2019	ES42 On 07-May-20			Bond Future	11.34	77.6145	11.3426	77.6145	0.00
15/10/2019	ES42 On 06-August-20			Bond Future	11.45	79.0740	11.4536	79.0740	0.00
15/10/2019	GOVI On 07-November-19			GOVI	690.00	690.4160	689.9960	690.4160	1,232.00
15/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	170960	18	170960	18	0.00
15/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	170860	18	170860	18	0.00
15/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	170760	17	170760	17	0.00
15/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 06-February-20			GOVI	702.48	702.8160	702.4770	702.8160	0.00
15/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	6530	0	6530	0	0.00
15/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	6730	0	6730	0	0.00
15/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	6630	0	6630	0	0.00
15/10/2019	GOVI On 07-May-20			GOVI	715.25	715.7180	715.2540	715.7180	0.00
15/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	47460	4	47460	4	0.00
15/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	47260	4	47260	4	0.00
15/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	47360	4	47360	4	0.00
15/10/2019	GOVI On 06-August-20			GOVI	728.57	729.1730	728.5670	729.1730	0.00
15/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	4270	1	4270	1	0.00
15/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	4370	1	4370	1	0.00
15/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	4470	1	4470	1	0.00
15/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
15/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
15/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2019	IGOV On 07-November-19			Index Future	262.03	261.9310	262.0300	261.9310	1,071.00
15/10/2019	IGOV On 06-February-20			Index Future	266.83	266.7000	266.8340	266.7000	39.00
15/10/2019	IGOV On 07-May-20			Index Future	271.75	271.6600	271.7510	271.6600	0.00
15/10/2019	IGOV On 06-August-20			Index Future	276.87	276.8290	276.8710	276.8290	0.00
15/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
15/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
15/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
15/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
15/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3500	95.3400	95.3500	0.00
15/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.29	94.3000	94.2900	94.3000	0.00
15/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.19	93.2100	93.1900	93.2100	0.00
15/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.06	93.0900	93.0600	93.0900	0.00
15/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.00	95.0400	95.0000	95.0400	51.00
15/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.90	94.9400	94.9000	94.9400	0.00
15/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.83	95.8700	95.8300	95.8700	0.00
15/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.54	99.5800	99.5400	99.5800	0.00
15/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.57	100.6200	100.5700	100.6200	0.00
15/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.64	93.6900	93.6400	93.6900	0.00
15/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.54	99.6000	99.5400	99.6000	0.00
15/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.78	94.8500	94.7800	94.8500	0.00
15/10/2019	IS10 On 17-December-25			Interest Rate Swap	89.94	90.0800	89.9400	90.0800	0.00
15/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.75	86.8800	86.7500	86.8800	0.00
15/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.35	85.4800	85.3500	85.4800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.47	87.6000	87.4700	87.6000	0.00
15/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.29	91.4300	91.2900	91.4300	0.00
15/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.75	89.9100	89.7500	89.9100	0.00
15/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.81	92.0000	91.8100	92.0000	0.00
15/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.34	97.5500	97.3400	97.5500	0.00
15/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.67	97.8800	97.6700	97.8800	0.00
15/10/2019	IS10 On 22-March-28			Interest Rate Swap	90.98	91.1900	90.9800	91.1900	0.00
15/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.35	98.5600	98.3500	98.5600	0.00
15/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.71	91.9200	91.7100	91.9200	0.00
15/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/10/2019	R023 On 07-November-19			Bond Future	7.29	102.9087	7.2888	102.9087	55,418.00
15/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1992	2	1992	2	0.00
15/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2020	2	2020	2	0.00
15/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2048	2	2048	2	0.00
15/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	3	0	3	0	0.00
15/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	3	0	3	0	0.00
15/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	4	0	4	0	0.00
15/10/2019	R023 On 06-February-20			Bond Future	7.29	104.7567	7.2914	104.7567	0.00
15/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	998	1	998	1	0.00
15/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1037	1	1037	1	0.00
15/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1018	1	1018	1	0.00
15/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	374	0	374	0	0.00
15/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	366	0	366	0	0.00
15/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	381	0	381	0	0.00
15/10/2019	R023 On 07-May-20			Bond Future	7.28	102.7472	7.2778	102.7472	0.00
15/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	359	0	359	0	0.00
15/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	370	0	370	0	0.00
15/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	349	0	349	0	0.00
15/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1330	1	1330	1	0.00
15/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1314	1	1314	1	0.00
15/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1299	1	1299	1	0.00
15/10/2019	R023 On 06-August-20			Bond Future	7.24	104.6790	7.2389	104.6790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	49	0	49	0	0.00
15/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	95	0	95	0	0.00
15/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	72	0	72	0	0.00
15/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R035 On 07-November-19			Bond Future	9.53	96.6201	9.5299	96.6201	98,102.00
15/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2822	3	2822	3	0.00
15/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	22	0	22	0	3,500.00
15/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1021	1	1021	1	3,500.00
15/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2883	3	2883	3	0.00
15/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2946	3	2946	3	0.00
15/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5059	5	5059	5	0.00
15/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	255	0	255	0	0.00
15/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	267	0	267	0	0.00
15/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	50	0	50	0	3,500.00
15/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1097	1	1097	1	0.00
15/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4870	5	4870	5	0.00
15/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	244	0	244	0	0.00
15/10/2019	R035 On 06-February-20			Bond Future	9.60	98.3553	9.6011	98.3553	0.00
15/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2366	2	2366	2	0.00
15/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2326	2	2326	2	0.00
15/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2287	2	2287	2	0.00
15/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2371	2	2371	2	0.00
15/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2299	2	2299	2	0.00
15/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2335	2	2335	2	0.00
15/10/2019	R035 On 07-May-20			Bond Future	9.67	95.6573	9.6677	95.6573	0.00
15/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1481	2	1481	2	5,000.00
15/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3662	4	3662	4	5,000.00
15/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2599	3	2599	3	0.00
15/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2670	3	2670	3	0.00
15/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8640	9	8640	9	0.00
15/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2635	3	2635	3	0.00
15/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4087	4	4087	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3053	3	3053	3	0.00
15/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4006	4	4006	4	0.00
15/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1071	1	1071	1	5,000.00
15/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4046	4	4046	4	0.00
15/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5766	6	5766	6	0.00
15/10/2019	R035 On 06-August-20			Bond Future	9.73	97.4558	9.7312	97.4558	0.00
15/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2401	2	2401	2	24,761.00
15/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5431	5	5431	5	0.00
15/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1623	2	1623	2	3,000.00
15/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5390	5	5390	5	0.00
15/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5471	6	5471	6	0.00
15/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4092	4	4092	4	0.00
15/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4030	4	4030	4	0.00
15/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9234	9	9234	9	0.00
15/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7990	8	7990	8	0.00
15/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4061	4	4061	4	0.00
15/10/2019	R186 On 07-November-19			Bond Future	8.23	116.1829	8.2336	116.1829	127,259.00
15/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	738	1	738	1	3,750.00
15/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2838	3	2838	3	0.00
15/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3950	4	3950	4	0.00
15/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	596	1	596	1	0.00
15/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	679	1	679	1	4,955.00
15/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4057	4	4057	4	0.00
15/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4004	4	4004	4	0.00
15/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	12	0	12	0	0.00
15/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	788	1	788	1	7,500.00
15/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	700	1	700	1	0.00
15/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	12	0	12	0	0.00
15/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	52	0	52	0	4,955.00
15/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	13	0	13	0	0.00
15/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	645	1	645	1	3,750.00
15/10/2019	R186 On 06-February-20			Bond Future	8.28	112.9654	8.2780	112.9654	5,040.00
15/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1109	1	1109	1	1,007.00
15/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2441	2	2441	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
15/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2258	2	2258	2	0.00
15/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2515	3	2515	3	0.00
15/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4309	4	4309	4	0.00
15/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2478	3	2478	3	0.00
15/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	934	1	934	1	0.00
15/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	409	0	409	0	1,007.00
15/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1040	1	1040	1	1,007.00
15/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	917	1	917	1	0.00
15/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2043	2	2043	2	0.00
15/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	951	1	951	1	0.00
15/10/2019	R186 On 07-May-20			Bond Future	8.32	115.0394	8.3242	115.0394	0.00
15/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1414	1	1414	1	0.00
15/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4158	4	4158	4	0.00
15/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1935	2	1935	2	6,000.00
15/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1438	1	1438	1	0.00
15/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1391	1	1391	1	0.00
15/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	536	1	536	1	6,000.00
15/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2761	3	2761	3	0.00
15/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4497	4	4497	4	0.00
15/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	977	1	977	1	6,000.00
15/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2172	2	2172	2	0.00
15/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2700	3	2700	3	0.00
15/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2730	3	2730	3	0.00
15/10/2019	R186 On 06-August-20			Bond Future	8.36	111.8971	8.3647	111.8971	0.00
15/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	27	0	27	0	0.00
15/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	79	0	79	0	0.00
15/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	25	0	25	0	0.00
15/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R197 On 07-November-19			Bond Future	308.59	308.6006	308.5929	308.6006	2,507.00
15/10/2019	R197 On 06-February-20			Bond Future	306.60	306.5640	306.5963	306.5640	40.00
15/10/2019	R197 On 07-May-20			Bond Future	312.24	312.2651	312.2449	312.2651	0.00
15/10/2019	R197 On 06-August-20			Bond Future	310.33	310.4133	310.3349	310.4133	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R202 On 07-November-19			Bond Future	233.35	233.3522	233.3506	233.3522	9,029.00
15/10/2019	R202 On 06-February-20			Bond Future	233.56	233.5347	233.5635	233.5347	0.00
15/10/2019	R202 On 07-May-20			Bond Future	237.87	237.8776	237.8668	237.8776	0.00
15/10/2019	R202 On 06-August-20			Bond Future	238.21	238.2643	238.2092	238.2643	0.00
15/10/2019	R207 On 07-November-19			Bond Future	6.80	102.4073	6.7979	102.4073	3,123.00
15/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	848	1	848	1	0.00
15/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	846	1	846	1	0.00
15/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	844	1	844	1	0.00
15/10/2019	R208 On 07-November-19			Bond Future	6.61	100.9744	6.6058	100.9744	11,067.00
15/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	315	0	315	0	0.00
15/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	303	0	303	0	0.00
15/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	291	0	291	0	0.00
15/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	11	0	11	0	0.00
15/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	12	0	12	0	0.00
15/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	10	0	10	0	0.00
15/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7877	6.4375	102.7877	0.00
15/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	24	0	24	0	0.00
15/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	26	0	26	0	0.00
15/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	27	0	27	0	0.00
15/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	350	0	350	0	0.00
15/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	368	0	368	0	0.00
15/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	359	0	359	0	0.00
15/10/2019	R208 On 07-May-20			Bond Future	6.16	101.2712	6.1635	101.2712	0.00
15/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1166	1	1166	1	0.00
15/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1175	1	1175	1	0.00
15/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1157	1	1157	1	0.00
15/10/2019	R208 On 06-August-20			Bond Future	5.61	103.1752	5.6080	103.1752	0.00
15/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	36	0	36	0	0.00
15/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	30	0	30	0	0.00
15/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	24	0	24	0	0.00
15/10/2019	R209 On 07-November-19			Bond Future	9.51	73.9414	9.5119	73.9414	100,287.00
15/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2152	2	2152	2	0.00
15/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	879	1	879	1	5,000.00
15/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	26	0	26	0	8,000.00
15/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2254	2	2254	2	0.00
15/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	425	0	425	0	8,000.00
15/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2203	2	2203	2	0.00
15/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2002	2	2002	2	0.00
15/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1635	2	1635	2	0.00
15/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	269	0	269	0	0.00
15/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	281	0	281	0	0.00
15/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	334	0	334	0	8,000.00
15/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4070	4	4070	4	0.00
15/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	294	0	294	0	0.00
15/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	957	1	957	1	0.00
15/10/2019	R209 On 06-February-20			Bond Future	9.57	75.2692	9.5718	75.2692	0.00
15/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1832	2	1832	2	0.00
15/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1800	2	1800	2	0.00
15/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1864	2	1864	2	0.00
15/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2268	2	2268	2	0.00
15/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2235	2	2235	2	0.00
15/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2202	2	2202	2	0.00
15/10/2019	R209 On 07-May-20			Bond Future	9.63	73.4996	9.6329	73.4996	0.00
15/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2302	2	2302	2	0.00
15/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2364	2	2364	2	0.00
15/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2333	2	2333	2	0.00
15/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3455	3	3455	3	0.00
15/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3421	3	3421	3	0.00
15/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3490	3	3490	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R209 On 06-August-20			Bond Future	9.69	74.8816	9.6912	74.8816	0.00
15/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34576	35	34576	35	0.00
15/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34684	35	34684	35	0.00
15/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34467	34	34467	34	0.00
15/10/2019	R210 On 07-November-19			Bond Future	188.51	188.5083	188.5065	188.5083	2,132.00
15/10/2019	R210 On 06-February-20			Bond Future	191.96	191.9401	191.9631	191.9401	0.00
15/10/2019	R210 On 07-May-20			Bond Future	192.85	192.8594	192.8499	192.8594	0.00
15/10/2019	R210 On 06-August-20			Bond Future	196.48	196.5292	196.4834	196.5292	0.00
15/10/2019	R212 On 07-November-19			Bond Future	162.15	162.2236	162.1485	162.2236	7,384.00
15/10/2019	R212 On 06-February-20			Bond Future	162.88	162.9310	162.8758	162.9310	0.00
15/10/2019	R212 On 07-May-20			Bond Future	165.88	165.9610	165.8766	165.9610	0.00
15/10/2019	R212 On 06-August-20			Bond Future	166.71	166.8254	166.7084	166.8254	0.00
15/10/2019	R213 On 07-November-19			Bond Future	9.14	86.5798	9.1383	86.5798	23,319.00
15/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2813	3	2813	3	0.00
15/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2868	3	2868	3	0.00
15/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2922	3	2922	3	0.00
15/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	100	0	100	0	0.00
15/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	111	0	111	0	0.00
15/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	105	0	105	0	0.00
15/10/2019	R213 On 06-February-20			Bond Future	9.20	88.1346	9.2033	88.1346	0.00
15/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2137	2	2137	2	0.00
15/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2102	2	2102	2	0.00
15/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2068	2	2068	2	0.00
15/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1694	2	1694	2	0.00
15/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1721	2	1721	2	0.00
15/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1667	2	1667	2	0.00
15/10/2019	R213 On 07-May-20			Bond Future	9.26	86.2005	9.2637	86.2005	0.00
15/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1869	2	1869	2	0.00
15/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1896	2	1896	2	0.00
15/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1923	2	1923	2	0.00
15/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3412	3	3412	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3482	3	3482	3	0.00
15/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3447	3	3447	3	0.00
15/10/2019	R213 On 06-August-20			Bond Future	9.32	87.8212	9.3202	87.8212	0.00
15/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
15/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	120	0	120	0	0.00
15/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	61	0	61	0	0.00
15/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	180	0	180	0	0.00
15/10/2019	R214 On 07-November-19			Bond Future	9.78	72.2182	9.7785	72.2182	16,236.00
15/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1959	2	1959	2	0.00
15/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2008	2	2008	2	0.00
15/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1910	2	1910	2	0.00
15/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	428	0	428	0	0.00
15/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	412	0	412	0	0.00
15/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	395	0	395	0	0.00
15/10/2019	R214 On 06-February-20			Bond Future	9.84	73.5151	9.8447	73.5151	0.00
15/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1711	2	1711	2	0.00
15/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1776	2	1776	2	0.00
15/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1743	2	1743	2	0.00
15/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2589	3	2589	3	0.00
15/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2554	3	2554	3	0.00
15/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2625	3	2625	3	0.00
15/10/2019	R214 On 07-May-20			Bond Future	9.91	71.5664	9.9066	71.5664	0.00
15/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2597	3	2597	3	0.00
15/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2629	3	2629	3	0.00
15/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2565	3	2565	3	0.00
15/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3618	4	3618	4	0.00
15/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3582	4	3582	4	0.00
15/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3547	4	3547	4	0.00
15/10/2019	R214 On 06-August-20			Bond Future	9.97	72.9119	9.9656	72.9119	0.00
15/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	29	0	29	0	0.00
15/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	160	0	160	0	0.00
15/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	95	0	95	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	0	0	0	0	0.00
15/10/2019	R248 On 07-November-19			Bond Future	9.83	91.4855	9.8338	91.4855	89,446.00
15/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2208	2	2208	2	0.00
15/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2148	2	2148	2	0.00
15/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2088	2	2088	2	0.00
15/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	562	1	562	1	0.00
15/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	587	1	587	1	0.00
15/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	539	1	539	1	0.00
15/10/2019	R248 On 06-February-20			Bond Future	9.90	93.1283	9.9013	93.1283	400.00
15/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1876	2	1876	2	0.00
15/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1915	2	1915	2	0.00
15/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1837	2	1837	2	0.00
15/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3487	3	3487	3	0.00
15/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3585	4	3585	4	0.00
15/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3536	4	3536	4	0.00
15/10/2019	R248 On 07-May-20			Bond Future	9.96	90.3978	9.9644	90.3978	0.00
15/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	3009	3	3009	3	0.00
15/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3089	3	3089	3	0.00
15/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3049	3	3049	3	0.00
15/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4629	5	4629	5	0.00
15/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4677	5	4677	5	0.00
15/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4582	5	4582	5	0.00
15/10/2019	R248 On 06-August-20			Bond Future	10.02	92.0975	10.0246	92.0975	0.00
15/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2416	2	2416	2	20,640.00
15/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5989	6	5989	6	0.00
15/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6080	6	6080	6	0.00
15/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1731	2	1731	2	3,000.00
15/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6035	6	6035	6	0.00
15/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4673	5	4673	5	0.00
15/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4637	5	4637	5	0.00
15/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11056	11	11056	11	0.00
15/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4709	5	4709	5	0.00

---

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
15/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9315	9	9315	9	0.00

---