



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	2025 On 06-February-20			Bond Future	136.79	136.7912	136.7892	136.7912	4,913.00
25/11/2019	2025 On 07-May-20			Bond Future	139.31	139.3136	139.3117	139.3136	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
25/11/2019	2025 On 06-August-20			Bond Future	140.44	140.4382	140.4364	140.4382	0.00
25/11/2019	2025 On 05-November-20			Bond Future	143.07	143.0739	143.0720	143.0739	0.00
25/11/2019	2029 On 06-February-20			Bond Future	101.52	101.5203	101.5195	101.5203	3,860.00
25/11/2019	2029 On 07-May-20			Bond Future	102.28	102.2799	102.2791	102.2799	0.00
25/11/2019	2029 On 06-August-20			Bond Future	104.21	104.2108	104.2101	104.2108	0.00
25/11/2019	2029 On 05-November-20			Bond Future	105.02	105.0237	105.0231	105.0237	0.00
25/11/2019	2030 On 06-February-20			Bond Future	9.28	92.5700	9.2777	92.5700	78,055.00
25/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	820	1	820	1	5,820.00
25/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1153	1	1153	1	0.00
25/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1464	2	1464	2	0.00
25/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	99	0	99	0	5,820.00
25/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	1961	2	1961	2	0.00
25/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1179	1	1179	1	0.00
25/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1206	1	1206	1	0.00
25/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1923	2	1923	2	0.00
25/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1993	2	1993	2	0.00
25/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1632	1	1632	1	5,000.00
25/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5630	5	5630	5	0.00
25/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1223	1	1223	1	5,000.00
25/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1958	2	1958	2	0.00
25/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2524	2	2524	2	0.00
25/11/2019	2030 On 07-May-20			Bond Future	9.35	94.2544	9.3509	94.2544	0.00
25/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	945	1	945	1	0.00
25/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	926	1	926	1	0.00
25/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	907	1	907	1	0.00
25/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4338	4	4338	4	0.00
25/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4382	4	4382	4	0.00
25/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4295	4	4295	4	0.00
25/11/2019	2030 On 06-August-20			Bond Future	9.43	91.9790	9.4259	91.9790	0.00
25/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	1949	2	1949	2	0.00
25/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2001	2	2001	2	0.00
25/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	1975	2	1975	2	0.00
25/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3895	4	3895	4	0.00
25/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3862	4	3862	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
25/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3929	4	3929	4	0.00
25/11/2019	2030 On 05-November-20			Bond Future	9.49	93.7077	9.4938	93.7077	0.00
25/11/2019	2030 On 05-November-20	8.34	Call	Bond Future	720	1	720	1	1,000.00
25/11/2019	2030 On 05-November-20	9.04	Call	Bond Future	2154	2	2154	2	1,000.00
25/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3113	3	3113	3	0.00
25/11/2019	2030 On 05-November-20	10.06	Call	Bond Future	5550	6	5550	6	0.00
25/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3143	3	3143	3	0.00
25/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2129	2	2129	2	16,000.00
25/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6736	7	6736	7	0.00
25/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3174	3	3174	3	0.00
25/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1027	1	1027	1	16,000.00
25/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4820	4	4820	4	0.00
25/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3710	3	3710	3	0.00
25/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6737	6	6737	6	0.00
25/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3764	4	3764	4	0.00
25/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1921	2	1921	2	16,000.00
25/11/2019	2030 On 05-November-20	10.06	Put	Bond Future	2399	2	2399	2	1,000.00
25/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3737	3	3737	3	0.00
25/11/2019	2030 On 05-November-20	9.04	Put	Bond Future	4787	4	4787	4	0.00
25/11/2019	2030 On 05-November-20	8.34	Put	Bond Future	7611	7	7611	7	0.00
25/11/2019	2032 On 06-February-20			Bond Future	9.65	93.7365	9.6480	93.7365	67,686.00
25/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1019	1	1019	1	0.00
25/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1044	1	1044	1	0.00
25/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	995	1	995	1	0.00
25/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2781	2	2781	2	0.00
25/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2738	2	2738	2	0.00
25/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2695	2	2695	2	0.00
25/11/2019	2032 On 07-May-20			Bond Future	9.73	91.2826	9.7255	91.2826	0.00
25/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1136	1	1136	1	0.00
25/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1179	1	1179	1	0.00
25/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1158	1	1158	1	0.00
25/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4778	4	4778	4	0.00
25/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4732	4	4732	4	0.00
25/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4825	4	4825	4	0.00

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25/11/2019	2032 On 06-August-20			Bond Future	9.80	92.9601	9.8041	92.9601	0.00
25/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2142	2	2142	2	0.00
25/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2170	2	2170	2	0.00
25/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2198	2	2198	2	0.00
25/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4353	4	4353	4	0.00
25/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4428	4	4428	4	0.00
25/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4390	4	4390	4	0.00
25/11/2019	2032 On 05-November-20			Bond Future	9.88	90.5485	9.8813	90.5485	0.00
25/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3449	4	3449	4	0.00
25/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	8554	9	8554	9	0.00
25/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2515	3	2515	3	1,000.00
25/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3481	4	3481	4	0.00
25/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1351	2	1351	2	1,000.00
25/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3418	4	3418	4	0.00
25/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	4241	4	4241	4	0.00
25/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	7490	7	7490	7	0.00
25/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1495	1	1495	1	1,000.00
25/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	4178	4	4178	4	0.00
25/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	5323	5	5323	5	0.00
25/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	4209	4	4209	4	0.00
25/11/2019	2033 On 06-February-20			Bond Future	101.14	101.6517	101.1357	101.6517	6,260.00
25/11/2019	2033 On 07-May-20			Bond Future	101.81	102.3307	101.8053	102.3307	0.00
25/11/2019	2033 On 06-August-20			Bond Future	103.73	104.2626	103.7274	104.2626	0.00
25/11/2019	2033 On 05-November-20			Bond Future	104.45	104.9979	104.4526	104.9979	0.00
25/11/2019	2037 On 06-February-20			Bond Future	10.10	88.0842	10.0958	88.0842	69,362.00
25/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	784	1	784	1	0.00
25/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	762	1	762	1	0.00
25/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	740	1	740	1	0.00
25/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3935	3	3935	3	0.00
25/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3990	4	3990	4	0.00
25/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3880	3	3880	3	0.00
25/11/2019	2037 On 07-May-20			Bond Future	10.18	89.6870	10.1777	89.6870	0.00
25/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1250	1	1250	1	0.00
25/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1274	2	1274	2	0.00

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25/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1298	2	1298	2	0.00
25/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5502	5	5502	5	0.00
25/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5609	5	5609	5	0.00
25/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5555	5	5555	5	0.00
25/11/2019	2037 On 06-August-20			Bond Future	10.26	87.0751	10.2619	87.0751	0.00
25/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2449	3	2449	3	0.00
25/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2479	3	2479	3	0.00
25/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2419	3	2419	3	0.00
25/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5319	5	5319	5	0.00
25/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	5274	5	5274	5	0.00
25/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	5231	5	5231	5	0.00
25/11/2019	2037 On 05-November-20			Bond Future	10.34	88.7135	10.3391	88.7135	0.00
25/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	3879	4	3879	4	0.00
25/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	3811	4	3811	4	0.00
25/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	3845	4	3845	4	0.00
25/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4997	5	4997	5	0.00
25/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4923	5	4923	5	0.00
25/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4960	5	4960	5	0.00
25/11/2019	2038 On 06-February-20			Bond Future	116.05	116.0528	116.0523	116.0528	10,721.00
25/11/2019	2038 On 07-May-20			Bond Future	118.19	118.1926	118.1922	118.1926	0.00
25/11/2019	2038 On 06-August-20			Bond Future	118.73	118.7304	118.7299	118.7304	0.00
25/11/2019	2038 On 05-November-20			Bond Future	120.96	120.9585	120.9582	120.9585	0.00
25/11/2019	2040 On 06-February-20			Bond Future	10.27	90.3415	10.2676	90.3415	44,866.00
25/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	646	1	646	1	0.00
25/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	1	0	1	0	0.00
25/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	686	1	686	1	0.00
25/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	22	0	22	0	0.00
25/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	666	1	666	1	0.00
25/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4797	4	4797	4	0.00
25/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4734	4	4734	4	0.00
25/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	10696	10	10696	10	0.00
25/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4860	4	4860	4	0.00
25/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	16437	16	16437	16	0.00
25/11/2019	2040 On 07-May-20			Bond Future	10.35	91.9853	10.3515	91.9853	0.00

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25/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	748	1	748	1	2,640.00
25/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	1981	2	1981	2	2,640.00
25/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1282	2	1282	2	0.00
25/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1258	2	1258	2	0.00
25/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1233	1	1233	1	0.00
25/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	6156	6	6156	6	0.00
25/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	6040	6	6040	6	0.00
25/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	6098	6	6098	6	0.00
25/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4713	4	4713	4	0.00
25/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	7603	7	7603	7	0.00
25/11/2019	2040 On 06-August-20			Bond Future	10.44	89.1647	10.4378	89.1647	0.00
25/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2519	3	2519	3	0.00
25/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2582	3	2582	3	0.00
25/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2550	3	2550	3	0.00
25/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5732	5	5732	5	0.00
25/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5636	5	5636	5	0.00
25/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5684	5	5684	5	0.00
25/11/2019	2040 On 05-November-20			Bond Future	10.52	90.8428	10.5172	90.8428	0.00
25/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1646	2	1646	2	2,000.00
25/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	2984	3	2984	3	2,000.00
25/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	3975	4	3975	4	0.00
25/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4011	4	4011	4	0.00
25/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9097	10	9097	10	0.00
25/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4046	4	4046	4	0.00
25/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5560	5	5560	5	0.00
25/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2304	2	2304	2	2,000.00
25/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	9684	9	9684	9	0.00
25/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6932	6	6932	6	0.00
25/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5519	5	5519	5	0.00
25/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5600	5	5600	5	0.00
25/11/2019	2044 On 06-February-20			Bond Future	10.34	87.0409	10.3412	87.0409	40,737.00
25/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	532	1	532	1	0.00
25/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	24	0	24	0	328.00
25/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	480	1	480	1	328.00

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25/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	4301	5	4301	5	0.00
25/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	550	1	550	1	0.00
25/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	514	1	514	1	0.00
25/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	5100	5	5100	5	0.00
25/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	5235	5	5235	5	0.00
25/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	1004	1	1004	1	328.00
25/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	5167	5	5167	5	0.00
25/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	5370	5	5370	5	0.00
25/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	10743	10	10743	10	0.00
25/11/2019	2044 On 07-May-20			Bond Future	10.42	88.6247	10.4232	88.6247	0.00
25/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	5029	6	5029	6	0.00
25/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1252	2	1252	2	0.00
25/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	418	1	418	1	100.00
25/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	1760	2	1760	2	100.00
25/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	339	0	339	0	556.00
25/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1301	2	1301	2	0.00
25/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	6452	7	6452	7	0.00
25/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	581	1	581	1	129.00
25/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	1730	2	1730	2	129.00
25/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1276	2	1276	2	0.00
25/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1561	2	1561	2	556.00
25/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6087	7	6087	7	0.00
25/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1715	2	1715	2	556.00
25/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1592	1	1592	1	100.00
25/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	5270	5	5270	5	0.00
25/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	10089	9	10089	9	0.00
25/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5648	5	5648	5	0.00
25/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	6282	6	6282	6	0.00
25/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	6342	6	6342	6	0.00
25/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	8616	8	8616	8	0.00
25/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	5323	5	5323	5	0.00
25/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	2151	2	2151	2	129.00
25/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	9530	9	9530	9	0.00
25/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	6222	6	6222	6	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
25/11/2019	2044 On 06-August-20			Bond Future	10.51	85.8675	10.5075	85.8675	0.00
25/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	814	1	814	1	602.00
25/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	1911	2	1911	2	0.00
25/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2252	3	2252	3	602.00
25/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	414	1	414	1	140.00
25/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1408	2	1408	2	140.00
25/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	1966	2	1966	2	0.00
25/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	6700	7	6700	7	0.00
25/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	5932	6	5932	6	0.00
25/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	1938	2	1938	2	0.00
25/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6988	6	6988	6	0.00
25/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2842	3	2842	3	140.00
25/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	13108	12	13108	12	0.00
25/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	8232	8	8232	8	0.00
25/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6932	6	6932	6	0.00
25/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2489	2	2489	2	602.00
25/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	7044	7	7044	7	0.00
25/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	6395	6	6395	6	0.00
25/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	10273	10	10273	10	0.00
25/11/2019	2044 On 05-November-20			Bond Future	10.58	87.4837	10.5849	87.4837	0.00
25/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	1975	2	1975	2	1,815.00
25/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	2639	3	2639	3	0.00
25/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	8299	9	8299	9	0.00
25/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	3878	4	3878	4	0.00
25/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	8540	9	8540	9	0.00
25/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	2669	3	2669	3	568.00
25/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	3949	4	3949	4	0.00
25/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1118	1	1118	1	568.00
25/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	7305	8	7305	8	0.00
25/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	615	1	615	1	1,815.00
25/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	2821	3	2821	3	1,815.00
25/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	3913	4	3913	4	0.00
25/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5694	5	5694	5	0.00
25/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	7212	7	7212	7	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
25/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5652	5	5652	5	0.00
25/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	3130	3	3130	3	1,815.00
25/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2620	2	2620	2	1,815.00
25/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	15202	14	15202	14	0.00
25/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11769	11	11769	11	0.00
25/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7519	7	7519	7	0.00
25/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8855	8	8855	8	0.00
25/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5736	5	5736	5	0.00
25/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2710	2	2710	2	568.00
25/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	7467	7	7467	7	0.00
25/11/2019	2046 On 06-February-20			Bond Future	107.01	107.0109	107.0107	107.0109	11,575.00
25/11/2019	2046 On 07-May-20			Bond Future	107.24	107.2360	107.2358	107.2360	0.00
25/11/2019	2046 On 06-August-20			Bond Future	109.26	109.2604	109.2604	109.2604	0.00
25/11/2019	2046 On 05-November-20			Bond Future	109.52	109.5152	109.5150	109.5152	0.00
25/11/2019	2050 On 06-February-20			Bond Future	108.48	108.1624	108.4817	108.1624	11,755.00
25/11/2019	2050 On 07-May-20			Bond Future	110.48	110.1567	110.4824	110.1567	0.00
25/11/2019	2050 On 06-August-20			Bond Future	110.69	110.3563	110.6881	110.3563	0.00
25/11/2019	2050 On 05-November-20			Bond Future	112.77	112.4274	112.7653	112.4274	0.00
25/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	AL37 On 06-February-20			Index Future	676.81	678.5650	676.8060	678.5650	0.00
25/11/2019	AL37 On 07-May-20			Index Future	689.12	690.9140	689.1240	690.9140	0.00
25/11/2019	AL37 On 06-August-20			Index Future	701.84	703.6590	701.8380	703.6590	0.00
25/11/2019	AL7T On 06-February-20			Index Future	779.26	782.9860	779.2580	782.9860	0.00
25/11/2019	AL7T On 07-May-20			Index Future	793.44	797.2350	793.4410	797.2350	0.00
25/11/2019	AL7T On 06-August-20			Index Future	808.08	811.9420	808.0790	811.9420	0.00
25/11/2019	ALBI On 06-February-20			Index Future	693.79	698.0350	693.7910	698.0350	414.00
25/11/2019	ALBI On 07-May-20			Index Future	706.42	710.7380	706.4180	710.7380	0.00
25/11/2019	ALBI On 06-August-20			Index Future	719.45	723.8490	719.4510	723.8490	0.00
25/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C025 On 31-January-25			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
25/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2019	ES33 On 06-February-20			Bond Future	11.15	78.3412	11.1527	78.3412	350.00
25/11/2019	ES33 On 07-May-20			Bond Future	11.28	75.9732	11.2766	75.9732	0.00
25/11/2019	ES33 On 06-August-20			Bond Future	11.40	77.3664	11.4035	77.3664	0.00
25/11/2019	ES33 On 05-November-20			Bond Future	11.53	75.0312	11.5322	75.0312	0.00
25/11/2019	ES42 On 06-February-20			Bond Future	11.51	79.1220	11.5140	79.1220	4,919.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2019	ES42 On 07-May-20			Bond Future	11.64	76.2974	11.6383	76.2974	0.00
25/11/2019	ES42 On 06-August-20			Bond Future	11.76	77.6954	11.7636	77.6954	0.00
25/11/2019	ES42 On 05-November-20			Bond Future	11.89	74.8966	11.8897	74.8966	0.00
25/11/2019	GOVI On 06-February-20			GOVI	685.93	690.2880	685.9330	690.2880	1,237.00
25/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	171970	13	171970	13	0.00
25/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	172170	13	172170	13	0.00
25/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	172070	13	172070	13	0.00
25/11/2019	GOVI On 07-May-20			GOVI	698.42	702.8500	698.4170	702.8500	0.00
25/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	215830	17	215830	17	0.00
25/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	215630	17	215630	17	0.00
25/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	215730	17	215730	17	0.00
25/11/2019	GOVI On 06-August-20			GOVI	711.30	715.8160	711.3020	715.8160	0.00
25/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
25/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	168280	12	168280	12	0.00
25/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	168180	12	168180	12	0.00
25/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	168380	12	168380	12	0.00
25/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2019	IGOV On 06-February-20			Index Future	259.18	259.2830	259.1840	259.2830	1,011.00
25/11/2019	IGOV On 07-May-20			Index Future	263.96	264.0640	263.9640	264.0640	47.00
25/11/2019	IGOV On 06-August-20			Index Future	268.90	268.9970	268.8950	268.9970	0.00
25/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
25/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6000	98.6100	98.6000	0.00
25/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
25/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
25/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5100	95.5500	95.5100	0.00
25/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.56	94.5000	94.5600	94.5000	0.00

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25/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.52	93.4500	93.5200	93.4500	0.00
25/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.45	93.3700	93.4500	93.3700	0.00
25/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.45	95.3500	95.4500	95.3500	51.00
25/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.40	95.2900	95.4000	95.2900	0.00
25/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.40	96.2600	96.4000	96.2600	0.00
25/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.17	100.0100	100.1700	100.0100	0.00
25/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.26	101.0800	101.2600	101.0800	0.00
25/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.41	94.2000	94.4100	94.2000	0.00
25/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.36	100.1300	100.3600	100.1300	0.00
25/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
25/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.40	90.9500	91.4000	90.9500	0.00
25/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.28	87.8100	88.2800	87.8100	0.00
25/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.94	86.4600	86.9400	86.4600	0.00
25/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.10	88.6100	89.1000	88.6100	0.00
25/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.94	92.4600	92.9400	92.4600	0.00
25/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.45	90.9500	91.4500	90.9500	0.00
25/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.54	93.0400	93.5400	93.0400	0.00
25/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.09	98.5800	99.0900	98.5800	0.00
25/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.46	98.9300	99.4600	98.9300	0.00
25/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.86	92.3000	92.8600	92.3000	0.00
25/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.24	99.6700	100.2400	99.6700	0.00
25/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
25/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/11/2019	R023 On 06-February-20			Bond Future	7.48	104.4391	7.4825	104.4391	42,697.00
25/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	575	1	575	1	0.00
25/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	608	1	608	1	0.00
25/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	591	1	591	1	0.00
25/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	463	0	463	0	0.00
25/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	453	0	453	0	0.00
25/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	474	0	474	0	0.00
25/11/2019	R023 On 07-May-20			Bond Future	7.49	102.4072	7.4871	102.4072	13,512.00
25/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	176	0	176	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
25/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	183	0	183	0	0.00
25/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	170	0	170	0	0.00
25/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1675	2	1675	2	0.00
25/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1656	1	1656	1	0.00
25/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1637	1	1637	1	0.00
25/11/2019	R023 On 06-August-20			Bond Future	7.48	104.2959	7.4783	104.2959	0.00
25/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	647	1	647	1	0.00
25/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	670	1	670	1	0.00
25/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	658	1	658	1	0.00
25/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1126	1	1126	1	0.00
25/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1138	1	1138	1	0.00
25/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1150	1	1150	1	0.00
25/11/2019	R023 On 05-November-20			Bond Future	7.47	102.3189	7.4682	102.3189	0.00
25/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1002	1	1002	1	0.00
25/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	990	1	990	1	0.00
25/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1015	1	1015	1	0.00
25/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	1028	1	1028	1	0.00
25/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	1019	1	1019	1	0.00
25/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	1011	1	1011	1	0.00
25/11/2019	R035 On 06-February-20			Bond Future	9.94	96.4247	9.9441	96.4247	117,579.00
25/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	972	1	972	1	0.00
25/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	947	1	947	1	0.00
25/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	923	1	923	1	0.00
25/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3544	3	3544	3	0.00
25/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3442	3	3442	3	0.00
25/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3493	3	3493	3	0.00
25/11/2019	R035 On 07-May-20			Bond Future	10.02	93.6761	10.0220	93.6761	0.00
25/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	624	1	624	1	5,000.00
25/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2087	2	2087	2	5,000.00
25/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1326	2	1326	2	0.00
25/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2181	3	2181	3	3,530.00
25/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	736	1	736	1	3,530.00
25/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1375	2	1375	2	0.00
25/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6337	7	6337	7	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
25/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1350	2	1350	2	0.00
25/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5439	6	5439	6	0.00
25/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	4060	4	4060	4	0.00
25/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5395	5	5395	5	0.00
25/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3933	4	3933	4	0.00
25/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	5292	5	5292	5	0.00
25/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	7049	7	7049	7	0.00
25/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1349	1	1349	1	5,000.00
25/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5343	5	5343	5	0.00
25/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1647	1	1647	1	3,530.00
25/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7490	7	7490	7	0.00
25/11/2019	R035 On 06-August-20			Bond Future	10.10	95.3973	10.1007	95.3973	0.00
25/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	740	1	740	1	24,761.00
25/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3008	3	3008	3	0.00
25/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	2975	3	2975	3	0.00
25/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	478	1	478	1	3,000.00
25/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3042	3	3042	3	0.00
25/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4329	4	4329	4	0.00
25/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4253	4	4253	4	0.00
25/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10740	10	10740	10	0.00
25/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8981	8	8981	8	0.00
25/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4291	4	4291	4	0.00
25/11/2019	R035 On 05-November-20			Bond Future	10.18	92.6894	10.1813	92.6894	0.00
25/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	4917	5	4917	5	0.00
25/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	4878	5	4878	5	0.00
25/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	4957	5	4957	5	0.00
25/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3926	4	3926	4	0.00
25/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3897	4	3897	4	0.00
25/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3869	4	3869	4	0.00
25/11/2019	R186 On 06-February-20			Bond Future	8.51	112.1190	8.5120	112.1190	100,167.00
25/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1382	2	1382	2	0.00
25/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	437	1	437	1	821.00
25/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1442	2	1442	2	0.00
25/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1239	2	1239	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
25/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1412	2	1412	2	0.00
25/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3033	3	3033	3	0.00
25/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1150	1	1150	1	0.00
25/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1126	1	1126	1	0.00
25/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	416	0	416	0	821.00
25/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1304	1	1304	1	821.00
25/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2654	2	2654	2	0.00
25/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1175	1	1175	1	0.00
25/11/2019	R186 On 07-May-20			Bond Future	8.57	114.1593	8.5700	114.1593	1,650.00
25/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1712	2	1712	2	0.00
25/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	795	1	795	1	0.00
25/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3072	3	3072	3	0.00
25/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	525	1	525	1	0.00
25/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1182	1	1182	1	6,000.00
25/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	812	1	812	1	0.00
25/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	229	0	229	0	6,000.00
25/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	778	1	778	1	0.00
25/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3454	3	3454	3	0.00
25/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5496	5	5496	5	0.00
25/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1196	1	1196	1	6,000.00
25/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3379	3	3379	3	0.00
25/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4129	4	4129	4	2,500.00
25/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2724	2	2724	2	0.00
25/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3416	3	3416	3	0.00
25/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2081	2	2081	2	23,208.00
25/11/2019	R186 On 06-August-20			Bond Future	8.63	110.9566	8.6282	110.9566	0.00
25/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1692	2	1692	2	0.00
25/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1716	2	1716	2	0.00
25/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1667	2	1667	2	0.00
25/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	3044	3	3044	3	0.00
25/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	3016	3	3016	3	0.00
25/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2989	3	2989	3	0.00
25/11/2019	R186 On 05-November-20			Bond Future	8.68	113.0400	8.6830	113.0400	0.00
25/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2712	3	2712	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
25/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2683	3	2683	3	0.00
25/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2653	3	2653	3	0.00
25/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2845	3	2845	3	0.00
25/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2865	3	2865	3	0.00
25/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2825	3	2825	3	0.00
25/11/2019	R197 On 06-February-20			Bond Future	302.25	302.3664	302.2500	302.3664	2,540.00
25/11/2019	R197 On 07-May-20			Bond Future	307.82	307.9421	307.8237	307.9421	0.00
25/11/2019	R197 On 06-August-20			Bond Future	305.84	305.9618	305.8415	305.9618	0.00
25/11/2019	R197 On 05-November-20			Bond Future	311.58	311.7037	311.5813	311.7037	0.00
25/11/2019	R202 On 06-February-20			Bond Future	226.93	227.4251	226.9250	227.4251	8,488.00
25/11/2019	R202 On 07-May-20			Bond Future	231.11	231.6189	231.1097	231.6189	0.00
25/11/2019	R202 On 06-August-20			Bond Future	231.33	231.8519	231.3335	231.8519	0.00
25/11/2019	R202 On 05-November-20			Bond Future	235.68	236.2033	235.6750	236.2033	0.00
25/11/2019	R208 On 06-February-20			Bond Future	6.58	102.6415	6.5832	102.6415	11,697.00
25/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	3	0	3	0	0.00
25/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	4	0	4	0	0.00
25/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	4	0	4	0	0.00
25/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	484	0	484	0	0.00
25/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	505	1	505	1	0.00
25/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	494	0	494	0	0.00
25/11/2019	R208 On 07-May-20			Bond Future	6.35	101.1059	6.3499	101.1059	0.00
25/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
25/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
25/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
25/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1325	1	1325	1	0.00
25/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1334	1	1334	1	0.00
25/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1316	1	1316	1	0.00
25/11/2019	R208 On 06-August-20			Bond Future	5.89	102.9744	5.8898	102.9744	0.00
25/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	66	0	66	0	0.00
25/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	69	0	69	0	0.00
25/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	64	0	64	0	0.00
25/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	276	0	276	0	0.00
25/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	272	0	272	0	0.00
25/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	267	0	267	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
25/11/2019	R208 On 05-November-20			Bond Future	4.79	101.4971	4.7932	101.4971	0.00
25/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	103	0	103	0	0.00
25/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	101	0	101	0	0.00
25/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	99	0	99	0	0.00
25/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	106	0	106	0	0.00
25/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	108	0	108	0	0.00
25/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	104	0	104	0	0.00
25/11/2019	R209 On 06-February-20			Bond Future	9.96	73.3912	9.9596	73.3912	106,926.00
25/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	633	1	633	1	0.00
25/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	459	1	459	1	7,500.00
25/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	650	1	650	1	0.00
25/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	616	1	616	1	0.00
25/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3542	3	3542	3	0.00
25/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3494	3	3494	3	0.00
25/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	4045	4	4045	4	0.00
25/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3445	3	3445	3	0.00
25/11/2019	R209 On 07-May-20			Bond Future	10.03	71.5755	10.0325	71.5755	0.00
25/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1106	1	1106	1	0.00
25/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1147	1	1147	1	0.00
25/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1126	1	1126	1	0.00
25/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4750	4	4750	4	0.00
25/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4705	4	4705	4	0.00
25/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4796	4	4796	4	0.00
25/11/2019	R209 On 06-August-20			Bond Future	10.11	72.8903	10.1060	72.8903	0.00
25/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
25/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
25/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
25/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	37141	37	37141	37	0.00
25/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	37250	37	37250	37	0.00
25/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	37033	36	37033	36	0.00
25/11/2019	R209 On 05-November-20			Bond Future	10.18	71.1103	10.1778	71.1103	0.00
25/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3276	4	3276	4	0.00
25/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3337	4	3337	4	0.00
25/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3306	4	3306	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
25/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4316	4	4316	4	0.00
25/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	4285	4	4285	4	0.00
25/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4346	4	4346	4	0.00
25/11/2019	R210 On 06-February-20			Bond Future	188.75	188.7506	188.7487	188.7506	1,772.00
25/11/2019	R210 On 07-May-20			Bond Future	189.58	189.5811	189.5794	189.5811	0.00
25/11/2019	R210 On 06-August-20			Bond Future	193.16	193.1602	193.1585	193.1602	0.00
25/11/2019	R210 On 05-November-20			Bond Future	194.06	194.0630	194.0613	194.0630	0.00
25/11/2019	R212 On 06-February-20			Bond Future	161.79	161.8449	161.7896	161.8449	7,963.00
25/11/2019	R212 On 07-May-20			Bond Future	164.77	164.8292	164.7731	164.8292	0.00
25/11/2019	R212 On 06-August-20			Bond Future	165.59	165.6471	165.5901	165.6471	0.00
25/11/2019	R212 On 05-November-20			Bond Future	168.70	168.7558	168.6977	168.7558	0.00
25/11/2019	R213 On 06-February-20			Bond Future	9.51	86.7572	9.5084	86.7572	24,118.00
25/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	983	1	983	1	0.00
25/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	960	1	960	1	0.00
25/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	938	1	938	1	0.00
25/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2399	2	2399	2	0.00
25/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2437	2	2437	2	0.00
25/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2361	2	2361	2	0.00
25/11/2019	R213 On 07-May-20			Bond Future	9.58	84.7840	9.5795	84.7840	0.00
25/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	921	1	921	1	0.00
25/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	939	1	939	1	0.00
25/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	958	1	958	1	0.00
25/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4326	4	4326	4	0.00
25/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4413	4	4413	4	0.00
25/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4369	4	4369	4	0.00
25/11/2019	R213 On 06-August-20			Bond Future	9.65	86.3428	9.6509	86.3428	0.00
25/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	1928	2	1928	2	0.00
25/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	1979	2	1979	2	0.00
25/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	1953	2	1953	2	0.00
25/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	4007	4	4007	4	0.00
25/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3974	4	3974	4	0.00
25/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	4041	4	4041	4	0.00
25/11/2019	R213 On 05-November-20			Bond Future	9.72	84.4148	9.7249	84.4148	0.00
25/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3108	3	3108	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
25/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3138	3	3138	3	0.00
25/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3169	3	3169	3	0.00
25/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3822	4	3822	4	0.00
25/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3875	4	3875	4	0.00
25/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3848	4	3848	4	0.00
25/11/2019	R214 On 06-February-20			Bond Future	10.24	71.4944	10.2401	71.4944	17,680.00
25/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	555	1	555	1	0.00
25/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	588	1	588	1	0.00
25/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	2497	3	2497	3	0.00
25/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	301	0	301	0	1,000.00
25/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	849	1	849	1	1,000.00
25/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	571	1	571	1	0.00
25/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3998	4	3998	4	0.00
25/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	5119	5	5119	5	0.00
25/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3946	4	3946	4	0.00
25/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	3260	3	3260	3	0.00
25/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	4050	4	4050	4	0.00
25/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1372	1	1372	1	1,000.00
25/11/2019	R214 On 07-May-20			Bond Future	10.31	69.4972	10.3136	69.4972	0.00
25/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1198	1	1198	1	0.00
25/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1220	1	1220	1	0.00
25/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	445	1	445	1	1,250.00
25/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1548	2	1548	2	1,250.00
25/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	3970	4	3970	4	0.00
25/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1177	1	1177	1	0.00
25/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4857	4	4857	4	0.00
25/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	4152	4	4152	4	0.00
25/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	7222	7	7222	7	0.00
25/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1855	2	1855	2	1,250.00
25/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4811	4	4811	4	0.00
25/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4765	4	4765	4	0.00
25/11/2019	R214 On 06-August-20			Bond Future	10.39	70.7735	10.3875	70.7735	0.00
25/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2143	2	2143	2	0.00
25/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2170	2	2170	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
25/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2197	2	2197	2	0.00
25/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4730	4	4730	4	0.00
25/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4807	4	4807	4	0.00
25/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4768	4	4768	4	0.00
25/11/2019	R214 On 05-November-20			Bond Future	10.46	68.8079	10.4627	68.8079	0.00
25/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3383	4	3383	4	0.00
25/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3413	4	3413	4	0.00
25/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3353	4	3353	4	0.00
25/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4736	4	4736	4	0.00
25/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4703	4	4703	4	0.00
25/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4670	4	4670	4	0.00
25/11/2019	R248 On 06-February-20			Bond Future	10.32	90.4467	10.3222	90.4467	93,317.00
25/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	474	1	474	1	0.00
25/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	440	1	440	1	0.00
25/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	457	1	457	1	0.00
25/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5660	5	5660	5	0.00
25/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	5517	5	5517	5	0.00
25/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5589	5	5589	5	0.00
25/11/2019	R248 On 07-May-20			Bond Future	10.40	87.6526	10.3981	87.6526	0.00
25/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1270	2	1270	2	0.00
25/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1320	2	1320	2	0.00
25/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1294	2	1294	2	0.00
25/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	6409	6	6409	6	0.00
25/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	6471	6	6471	6	0.00
25/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	6347	6	6347	6	0.00
25/11/2019	R248 On 06-August-20			Bond Future	10.47	89.2623	10.4747	89.2623	0.00
25/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	675	1	675	1	20,640.00
25/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3033	3	3033	3	0.00
25/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3104	4	3104	4	0.00
25/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	421	1	421	1	3,000.00
25/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3068	3	3068	3	0.00
25/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5328	5	5328	5	0.00
25/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5282	5	5282	5	0.00
25/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	13368	13	13368	13	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
25/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5374	5	5374	5	0.00
25/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	11195	10	11195	10	0.00
25/11/2019	R248 On 05-November-20			Bond Future	10.55	86.5031	10.5524	86.5031	0.00
25/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3116	3	3116	3	0.00
25/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3084	3	3084	3	0.00
25/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3052	3	3052	3	0.00
25/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	7255	7	7255	7	0.00
25/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	7307	7	7307	7	0.00
25/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	7204	7	7204	7	0.00