



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	2025 On 06-February-20			Bond Future	135.64	135.7214	135.6449	135.7214	2,083.00
27/01/2020	2025 On 07-May-20			Bond Future	138.08	138.1580	138.0799	138.1580	3,000.00
27/01/2020	2025 On 06-August-20			Bond Future	139.12	139.2032	139.1238	139.2032	0.00
27/01/2020	2025 On 05-November-20			Bond Future	141.63	141.7083	141.6277	141.7083	0.00
27/01/2020	2025 On 04-February-21			Bond Future	142.58	142.6617	142.5801	142.6617	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2029 On 06-February-20			Bond Future	100.93	100.9389	100.9298	100.9389	2,559.00
27/01/2020	2029 On 07-May-20			Bond Future	101.64	101.6477	101.6383	101.6477	1,206.00
27/01/2020	2029 On 06-August-20			Bond Future	103.51	103.5154	103.5059	103.5154	0.00
27/01/2020	2029 On 05-November-20			Bond Future	104.24	104.2450	104.2354	104.2450	0.00
27/01/2020	2030 On 06-February-20			Bond Future	9.06	93.6815	9.0648	93.6815	28,347.00
27/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	335	1	335	1	5,820.00
27/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	783	1	783	1	0.00
27/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1276	2	1276	2	0.00
27/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	5,820.00
27/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	823	1	823	1	0.00
27/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2079	2	2079	2	0.00
27/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	864	1	864	1	0.00
27/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	279	0	279	0	0.00
27/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	142	0	142	0	5,000.00
27/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	4228	4	4228	4	0.00
27/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	320	0	320	0	0.00
27/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	38	0	38	0	5,000.00
27/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	299	0	299	0	0.00
27/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	736	1	736	1	0.00
27/01/2020	2030 On 07-May-20			Bond Future	9.14	95.3401	9.1372	95.3401	52,071.00
27/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	808	1	808	1	0.00
27/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	788	1	788	1	0.00
27/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	768	1	768	1	0.00
27/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2920	3	2920	3	0.00
27/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2962	3	2962	3	0.00
27/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2877	3	2877	3	0.00
27/01/2020	2030 On 06-August-20			Bond Future	9.21	93.0367	9.2116	93.0367	0.00
27/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	1997	2	1997	2	0.00
27/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2053	2	2053	2	0.00
27/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2025	2	2025	2	0.00
27/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2688	3	2688	3	0.00
27/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2657	2	2657	2	0.00
27/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2720	3	2720	3	0.00
27/01/2020	2030 On 05-November-20			Bond Future	9.28	94.7123	9.2835	94.7123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	797	1	797	1	1,000.00
27/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2187	2	2187	2	1,000.00
27/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1464	2	1464	2	3,000.00
27/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3169	3	3169	3	0.00
27/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5694	6	5694	6	0.00
27/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3201	3	3201	3	0.00
27/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2161	2	2161	2	16,000.00
27/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	6978	7	6978	7	0.00
27/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3233	3	3233	3	0.00
27/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7390	8	7390	8	0.00
27/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2711	3	2711	3	3,000.00
27/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1088	1	1088	1	16,000.00
27/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3645	3	3645	3	0.00
27/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5591	5	5591	5	0.00
27/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	839	1	839	1	3,000.00
27/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2561	2	2561	2	0.00
27/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2612	2	2612	2	0.00
27/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4744	5	4744	5	0.00
27/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	3022	3	3022	3	0.00
27/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	955	1	955	1	16,000.00
27/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2587	2	2587	2	0.00
27/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1336	1	1336	1	1,000.00
27/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3612	3	3612	3	0.00
27/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6480	6	6480	6	0.00
27/01/2020	2032 On 06-February-20			Bond Future	9.46	94.7389	9.4607	94.7389	47,509.00
27/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	359	1	359	1	0.00
27/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	385	1	385	1	0.00
27/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	334	1	334	1	0.00
27/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	876	1	876	1	0.00
27/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	834	1	834	1	0.00
27/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	792	1	792	1	0.00
27/01/2020	2032 On 07-May-20			Bond Future	9.54	92.2575	9.5383	92.2575	39,609.00
27/01/2020	2032 On 07-May-20	9.50	Call	Bond Future	1738	2	1738	2	7,500.00
27/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	830	1	830	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2032 On 07-May-20	9.20	Call	Bond Future	898	1	898	1	7,500.00
27/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	875	1	875	1	0.00
27/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	852	1	852	1	0.00
27/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3252	3	3252	3	0.00
27/01/2020	2032 On 07-May-20	9.20	Put	Bond Future	3162	3	3162	3	0.00
27/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3207	3	3207	3	0.00
27/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3298	3	3298	3	0.00
27/01/2020	2032 On 07-May-20	9.50	Put	Bond Future	1990	2	1990	2	0.00
27/01/2020	2032 On 06-August-20			Bond Future	9.62	93.9064	9.6172	93.9064	0.00
27/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2146	2	2146	2	0.00
27/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2176	2	2176	2	0.00
27/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2206	2	2206	2	0.00
27/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3164	3	3164	3	0.00
27/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3235	3	3235	3	0.00
27/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3200	3	3200	3	0.00
27/01/2020	2032 On 05-November-20			Bond Future	9.70	91.4405	9.6988	91.4405	0.00
27/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3554	4	3554	4	0.00
27/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8603	9	8603	9	0.00
27/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9008	9	9008	9	0.00
27/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1717	2	1717	2	3,000.00
27/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3066	3	3066	3	3,000.00
27/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2558	3	2558	3	1,000.00
27/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3588	4	3588	4	0.00
27/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1360	1	1360	1	1,000.00
27/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3519	4	3519	4	0.00
27/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3195	3	3195	3	0.00
27/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5558	5	5558	5	0.00
27/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6351	6	6351	6	0.00
27/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	802	1	802	1	1,000.00
27/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3138	3	3138	3	0.00
27/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4220	4	4220	4	0.00
27/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3631	3	3631	3	0.00
27/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3167	3	3167	3	0.00
27/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	899	1	899	1	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2033 On 06-February-20			Bond Future	100.65	100.6629	100.6542	100.6629	6,260.00
27/01/2020	2033 On 07-May-20			Bond Future	101.28	101.2845	101.2755	101.2845	1,190.00
27/01/2020	2033 On 06-August-20			Bond Future	103.14	103.1456	103.1365	103.1456	0.00
27/01/2020	2033 On 05-November-20			Bond Future	103.78	103.7908	103.7817	103.7908	0.00
27/01/2020	2037 On 06-February-20			Bond Future	10.00	88.5798	9.9963	88.5798	46,538.00
27/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	45	0	45	0	0.00
27/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	39	0	39	0	0.00
27/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	35	0	35	0	0.00
27/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2486	2	2486	2	0.00
27/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2558	2	2558	2	0.00
27/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2414	2	2414	2	0.00
27/01/2020	2037 On 07-May-20			Bond Future	10.08	90.1481	10.0809	90.1481	22,095.00
27/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	699	1	699	1	0.00
27/01/2020	2037 On 07-May-20	9.70	Call	Bond Future	949	1	949	1	7,500.00
27/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	719	1	719	1	0.00
27/01/2020	2037 On 07-May-20	10.00	Call	Bond Future	1841	2	1841	2	7,500.00
27/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	741	1	741	1	0.00
27/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	4249	4	4249	4	0.00
27/01/2020	2037 On 07-May-20	10.00	Put	Bond Future	2430	2	2430	2	0.00
27/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4361	4	4361	4	0.00
27/01/2020	2037 On 07-May-20	9.70	Put	Bond Future	3771	3	3771	3	0.00
27/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	4305	4	4305	4	0.00
27/01/2020	2037 On 06-August-20			Bond Future	10.17	87.4992	10.1681	87.4992	0.00
27/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2064	2	2064	2	0.00
27/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2095	2	2095	2	0.00
27/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2034	2	2034	2	0.00
27/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4270	4	4270	4	0.00
27/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	4226	4	4226	4	0.00
27/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	4183	4	4183	4	0.00
27/01/2020	2037 On 05-November-20			Bond Future	10.25	89.0771	10.2520	89.0771	0.00
27/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3608	4	3608	4	0.00
27/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3538	4	3538	4	0.00
27/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3573	4	3573	4	0.00
27/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	4116	4	4116	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
27/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	4044	4	4044	4	0.00
27/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	4080	4	4080	4	0.00
27/01/2020	2038 On 06-February-20			Bond Future	115.78	115.2151	115.7767	115.2151	8,201.00
27/01/2020	2038 On 07-May-20			Bond Future	117.86	117.2834	117.8550	117.2834	2,711.00
27/01/2020	2038 On 06-August-20			Bond Future	118.34	117.7584	118.3406	117.7584	0.00
27/01/2020	2038 On 05-November-20			Bond Future	120.47	119.8776	120.4703	119.8776	0.00
27/01/2020	2040 On 06-February-20			Bond Future	10.12	91.1978	10.1213	91.1978	26,410.00
27/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	24	0	24	0	0.00
27/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
27/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	31	0	31	0	0.00
27/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
27/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	27	0	27	0	0.00
27/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	3020	3	3020	3	0.00
27/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2941	3	2941	3	0.00
27/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9537	9	9537	9	0.00
27/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	3100	3	3100	3	0.00
27/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	15299	15	15299	15	0.00
27/01/2020	2040 On 07-May-20			Bond Future	10.21	92.8124	10.2062	92.8124	35,795.00
27/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	393	0	393	0	2,640.00
27/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1562	2	1562	2	2,640.00
27/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	866	1	866	1	0.00
27/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	842	1	842	1	0.00
27/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	819	1	819	1	0.00
27/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4628	4	4628	4	0.00
27/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4510	4	4510	4	0.00
27/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4569	4	4569	4	0.00
27/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	3181	3	3181	3	0.00
27/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	6134	6	6134	6	0.00
27/01/2020	2040 On 06-August-20			Bond Future	10.29	89.9603	10.2937	89.9603	0.00
27/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2250	2	2250	2	0.00
27/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2317	3	2317	3	0.00
27/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2283	3	2283	3	0.00
27/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4375	4	4375	4	0.00
27/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4284	4	4284	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
27/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4329	4	4329	4	0.00
27/01/2020	2040 On 05-November-20			Bond Future	10.38	91.5828	10.3777	91.5828	0.00
27/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2026	2	2026	2	2,000.00
27/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3587	4	3587	4	2,000.00
27/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1474	2	1474	2	2,000.00
27/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	2811	3	2811	3	2,000.00
27/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	3843	4	3843	4	0.00
27/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10280	11	10280	11	0.00
27/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	3880	4	3880	4	0.00
27/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9301	10	9301	10	0.00
27/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	3918	4	3918	4	0.00
27/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4391	4	4391	4	0.00
27/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1470	1	1470	1	2,000.00
27/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8474	8	8474	8	0.00
27/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5722	5	5722	5	0.00
27/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4353	4	4353	4	0.00
27/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1171	1	1171	1	2,000.00
27/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4708	4	4708	4	0.00
27/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4430	4	4430	4	0.00
27/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	7110	7	7110	7	0.00
27/01/2020	2044 On 06-February-20			Bond Future	10.22	87.6165	10.2161	87.6165	27,862.00
27/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	11	0	11	0	0.00
27/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
27/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	7	0	7	0	328.00
27/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	13	0	13	0	0.00
27/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4289	5	4289	5	0.00
27/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	10	0	10	0	0.00
27/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3583	3	3583	3	0.00
27/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3750	3	3750	3	0.00
27/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	11	0	11	0	328.00
27/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3666	3	3666	3	0.00
27/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3917	4	3917	4	0.00
27/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9738	9	9738	9	0.00
27/01/2020	2044 On 07-May-20			Bond Future	10.30	89.1677	10.2996	89.1677	35,188.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	4831	5	4831	5	0.00
27/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	710	1	710	1	0.00
27/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	118	0	118	0	100.00
27/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1197	1	1197	1	100.00
27/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	84	0	84	0	556.00
27/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	754	1	754	1	0.00
27/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	199	0	199	0	129.00
27/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1167	1	1167	1	129.00
27/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6446	7	6446	7	0.00
27/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	732	1	732	1	0.00
27/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1000	1	1000	1	556.00
27/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6035	6	6035	6	0.00
27/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	708	1	708	1	556.00
27/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	631	1	631	1	100.00
27/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8879	9	8879	9	0.00
27/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	4132	4	4132	4	0.00
27/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4783	5	4783	5	0.00
27/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3752	4	3752	4	0.00
27/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4845	5	4845	5	0.00
27/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	7279	7	7279	7	0.00
27/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3805	4	3805	4	0.00
27/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	998	1	998	1	129.00
27/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	8275	8	8275	8	0.00
27/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4721	4	4721	4	0.00
27/01/2020	2044 On 06-August-20			Bond Future	10.39	86.3756	10.3856	86.3756	0.00
27/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	521	1	521	1	602.00
27/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1555	2	1555	2	0.00
27/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	211	0	211	0	140.00
27/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1060	1	1060	1	140.00
27/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1610	2	1610	2	0.00
27/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	1903	2	1903	2	602.00
27/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	6697	7	6697	7	0.00
27/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	5863	6	5863	6	0.00
27/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1582	2	1582	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5704	5	5704	5	0.00
27/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1845	2	1845	2	140.00
27/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11977	12	11977	12	0.00
27/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6955	7	6955	7	0.00
27/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5648	5	5648	5	0.00
27/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1558	1	1558	1	602.00
27/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5759	6	5759	6	0.00
27/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	5118	5	5118	5	0.00
27/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	9052	9	9052	9	0.00
27/01/2020	2044 On 05-November-20			Bond Future	10.47	87.9337	10.4680	87.9337	0.00
27/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	3752	4	3752	4	0.00
27/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	1835	2	1835	2	1,815.00
27/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2490	3	2490	3	0.00
27/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8370	9	8370	9	0.00
27/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	3825	4	3825	4	0.00
27/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	8602	9	8602	9	0.00
27/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2520	3	2520	3	568.00
27/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	952	1	952	1	568.00
27/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7381	8	7381	8	0.00
27/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	473	1	473	1	1,815.00
27/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2671	3	2671	3	1,815.00
27/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	3788	4	3788	4	0.00
27/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4691	5	4691	5	0.00
27/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	6184	6	6184	6	0.00
27/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4651	4	4651	4	0.00
27/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2327	2	2327	2	1,815.00
27/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1804	2	1804	2	1,815.00
27/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	14182	14	14182	14	0.00
27/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10725	10	10725	10	0.00
27/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6491	6	6491	6	0.00
27/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7836	8	7836	8	0.00
27/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1902	2	1902	2	568.00
27/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6439	6	6439	6	0.00
27/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4731	5	4731	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	2046 On 06-February-20			Bond Future	107.45	107.5533	107.4489	107.5533	11,024.00
27/01/2020	2046 On 07-May-20			Bond Future	107.64	107.7503	107.6440	107.7503	6,335.00
27/01/2020	2046 On 06-August-20			Bond Future	109.62	109.7302	109.6219	109.7302	0.00
27/01/2020	2046 On 05-November-20			Bond Future	109.81	109.9242	109.8140	109.9242	0.00
27/01/2020	2050 On 06-February-20			Bond Future	109.55	109.3432	109.5485	109.3432	9,326.00
27/01/2020	2050 On 07-May-20			Bond Future	111.51	111.3064	111.5149	111.3064	5,203.00
27/01/2020	2050 On 06-August-20			Bond Future	111.70	111.4869	111.6994	111.4869	0.00
27/01/2020	2050 On 05-November-20			Bond Future	113.71	113.4932	113.7095	113.4932	0.00
27/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	AL37 On 06-February-20			Index Future	688.13	688.4160	688.1340	688.4160	0.00
27/01/2020	AL37 On 07-May-20			Index Future	700.31	700.6040	700.3140	700.6040	0.00
27/01/2020	AL37 On 06-August-20			Index Future	712.88	713.1730	712.8780	713.1730	0.00
27/01/2020	AL7T On 06-February-20			Index Future	789.62	792.3750	789.6240	792.3750	0.00
27/01/2020	AL7T On 07-May-20			Index Future	803.60	806.4040	803.6000	806.4040	0.00
27/01/2020	AL7T On 06-August-20			Index Future	818.02	820.8710	818.0170	820.8710	0.00
27/01/2020	ALBI On 06-February-20			Index Future	702.85	705.0460	702.8520	705.0460	272.00
27/01/2020	ALBI On 07-May-20			Index Future	715.29	717.5290	715.2920	717.5290	144.00
27/01/2020	ALBI On 06-August-20			Index Future	728.13	730.4010	728.1250	730.4010	0.00
27/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2020	ES33 On 06-February-20			Bond Future	11.02	78.8985	11.0174	78.8985	350.00
27/01/2020	ES33 On 07-May-20			Bond Future	11.14	76.5031	11.1430	76.5031	0.00
27/01/2020	ES33 On 06-August-20			Bond Future	11.27	77.8672	11.2719	77.8672	0.00
27/01/2020	ES33 On 05-November-20			Bond Future	11.41	75.4823	11.4065	75.4823	0.00
27/01/2020	ES42 On 06-February-20			Bond Future	11.32	80.1624	11.3163	80.1624	4,919.00
27/01/2020	ES42 On 07-May-20			Bond Future	11.44	77.3177	11.4393	77.3177	0.00
27/01/2020	ES42 On 06-August-20			Bond Future	11.56	78.6955	11.5635	78.6955	0.00
27/01/2020	ES42 On 05-November-20			Bond Future	11.69	75.8544	11.6920	75.8544	0.00
27/01/2020	GOVI On 06-February-20			GOVI	694.74	696.9850	694.7420	696.9850	223.00
27/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	83880	6	83880	6	0.00
27/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	84080	6	84080	6	0.00
27/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	83980	6	83980	6	0.00
27/01/2020	GOVI On 07-May-20			GOVI	707.04	709.3250	707.0400	709.3250	1,138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	129600	11	129600	11	0.00
27/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	129400	11	129400	11	0.00
27/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	129500	11	129500	11	0.00
27/01/2020	GOVI On 06-August-20			GOVI	719.72	722.0500	719.7240	722.0500	0.00
27/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
27/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	84060	6	84060	6	0.00
27/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	83960	6	83960	6	0.00
27/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	84160	6	84160	6	0.00
27/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2020	IGOV On 06-February-20			Index Future	258.58	258.5060	258.5760	258.5060	503.00
27/01/2020	IGOV On 07-May-20			Index Future	263.22	263.1470	263.2170	263.1470	548.00
27/01/2020	IGOV On 06-August-20			Index Future	268.00	267.9310	268.0020	267.9310	0.00
27/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
27/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
27/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
27/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3400	95.3300	95.3400	0.00
27/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.25	94.2700	94.2500	94.2700	0.00
27/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.10	93.1300	93.1000	93.1300	0.00
27/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.90	92.9500	92.9000	92.9500	0.00
27/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.79	94.8600	94.7900	94.8600	51.00
27/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.64	94.7200	94.6400	94.7200	0.00
27/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.52	95.6000	95.5200	95.6000	0.00
27/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.19	99.2600	99.1900	99.2600	0.00
27/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.18	100.2500	100.1800	100.2500	0.00
27/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.19	93.2700	93.1900	93.2700	0.00
27/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.07	99.1500	99.0700	99.1500	0.00
27/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
27/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.18	89.2700	89.1800	89.2700	0.00
27/01/2020	IS10 On 16-March-26			Interest Rate Swap	85.96	86.0600	85.9600	86.0600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.54	84.6700	84.5400	84.6700	0.00
27/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.66	86.8200	86.6600	86.8200	0.00
27/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.50	90.6800	90.5000	90.6800	0.00
27/01/2020	IS10 On 15-March-27			Interest Rate Swap	88.96	89.1400	88.9600	89.1400	0.00
27/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.04	91.2200	91.0400	91.2200	0.00
27/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.60	96.7600	96.6000	96.7600	0.00
27/01/2020	IS10 On 20-December-27			Interest Rate Swap	96.94	97.0800	96.9400	97.0800	0.00
27/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.23	90.3600	90.2300	90.3600	0.00
27/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.67	97.7600	97.6700	97.7600	0.00
27/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
27/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/01/2020	R023 On 06-February-20			Bond Future	6.84	105.8917	6.8435	105.8917	35,681.00
27/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1840	2	1840	2	0.00
27/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1894	2	1894	2	0.00
27/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1867	2	1867	2	0.00
27/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
27/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
27/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
27/01/2020	R023 On 07-May-20			Bond Future	6.81	103.8358	6.8054	103.8358	42,539.00
27/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	569	1	569	1	0.00
27/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	585	1	585	1	0.00
27/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	553	1	553	1	0.00
27/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	338	0	338	0	0.00
27/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	328	0	328	0	0.00
27/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	319	0	319	0	0.00
27/01/2020	R023 On 06-August-20			Bond Future	6.75	105.6995	6.7453	105.6995	0.00
27/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1434	1	1434	1	0.00
27/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1473	1	1473	1	0.00
27/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1453	1	1453	1	0.00
27/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	229	0	229	0	0.00
27/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	232	0	232	0	0.00
27/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	236	0	236	0	0.00
27/01/2020	R023 On 05-November-20			Bond Future	6.69	103.6672	6.6870	103.6672	0.00
27/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1921	2	1921	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1904	2	1904	2	0.00
27/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1939	2	1939	2	0.00
27/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	291	0	291	0	0.00
27/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	288	0	288	0	0.00
27/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	284	0	284	0	0.00
27/01/2020	R035 On 06-February-20			Bond Future	9.82	97.0866	9.8219	97.0866	56,479.00
27/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	133	0	133	0	0.00
27/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	121	0	121	0	0.00
27/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	110	0	110	0	0.00
27/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1838	2	1838	2	0.00
27/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1710	1	1710	1	0.00
27/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1774	1	1774	1	0.00
27/01/2020	R035 On 07-May-20			Bond Future	9.90	94.3041	9.9020	94.3041	63,905.00
27/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	241	0	241	0	5,000.00
27/01/2020	R035 On 07-May-20	9.85	Call	Bond Future	1928	2	1928	2	7,500.00
27/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1584	2	1584	2	5,000.00
27/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	821	1	821	1	0.00
27/01/2020	R035 On 07-May-20	9.55	Call	Bond Future	1010	1	1010	1	7,500.00
27/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1683	2	1683	2	3,530.00
27/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	319	0	319	0	3,530.00
27/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	867	1	867	1	0.00
27/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6365	7	6365	7	0.00
27/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	844	1	844	1	0.00
27/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5353	6	5353	6	0.00
27/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2694	2	2694	2	0.00
27/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	4028	4	4028	4	0.00
27/01/2020	R035 On 07-May-20	9.85	Put	Bond Future	2306	2	2306	2	0.00
27/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2573	2	2573	2	0.00
27/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3922	4	3922	4	0.00
27/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5770	5	5770	5	0.00
27/01/2020	R035 On 07-May-20	9.55	Put	Bond Future	3611	3	3611	3	0.00
27/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	515	0	515	0	5,000.00
27/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3974	4	3974	4	0.00
27/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	698	1	698	1	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	6244	6	6244	6	0.00
27/01/2020	R035 On 06-August-20			Bond Future	9.98	95.9890	9.9832	95.9890	0.00
27/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	532	1	532	1	24,761.00
27/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	2806	3	2806	3	0.00
27/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	2771	3	2771	3	0.00
27/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	263	0	263	0	3,000.00
27/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	2842	3	2842	3	0.00
27/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3294	3	3294	3	0.00
27/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3223	3	3223	3	0.00
27/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9694	9	9694	9	0.00
27/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7942	8	7942	8	0.00
27/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3258	3	3258	3	0.00
27/01/2020	R035 On 05-November-20			Bond Future	10.07	93.2197	10.0701	93.2197	0.00
27/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	4771	5	4771	5	0.00
27/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	4730	5	4730	5	0.00
27/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	4812	5	4812	5	0.00
27/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	3004	3	3004	3	0.00
27/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2977	3	2977	3	0.00
27/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2950	3	2950	3	0.00
27/01/2020	R186 On 06-February-20			Bond Future	8.12	113.9270	8.1168	113.9270	58,936.00
27/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2391	3	2391	3	0.00
27/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	396	1	396	1	821.00
27/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2498	3	2498	3	0.00
27/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2124	2	2124	2	0.00
27/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2445	3	2445	3	0.00
27/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4796	5	4796	5	0.00
27/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	5	0	5	0	0.00
27/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	4	0	4	0	0.00
27/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
27/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	10	0	10	0	821.00
27/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	435	0	435	0	0.00
27/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	5	0	5	0	0.00
27/01/2020	R186 On 07-May-20			Bond Future	8.16	115.9441	8.1647	115.9441	74,225.00
27/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2457	3	2457	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1119	1	1119	1	0.00
27/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4291	4	4291	4	0.00
27/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	724	1	724	1	0.00
27/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1685	2	1685	2	6,000.00
27/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1144	1	1144	1	0.00
27/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	297	0	297	0	6,000.00
27/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1094	1	1094	1	0.00
27/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1608	2	1608	2	0.00
27/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3401	3	3401	3	0.00
27/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	253	0	253	0	6,000.00
27/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1549	2	1549	2	0.00
27/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2165	2	2165	2	2,500.00
27/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1065	1	1065	1	0.00
27/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1578	2	1578	2	0.00
27/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	665	1	665	1	23,230.00
27/01/2020	R186 On 06-August-20			Bond Future	8.21	112.7178	8.2120	112.7178	0.00
27/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2360	2	2360	2	0.00
27/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2391	2	2391	2	0.00
27/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2330	2	2330	2	0.00
27/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1561	2	1561	2	0.00
27/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1540	2	1540	2	0.00
27/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1519	1	1519	1	0.00
27/01/2020	R186 On 05-November-20			Bond Future	8.26	114.7452	8.2617	114.7452	0.00
27/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3426	4	3426	4	0.00
27/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3393	3	3393	3	0.00
27/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2446	3	2446	3	3,500.00
27/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5628	6	5628	6	0.00
27/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1270	1	1270	1	3,500.00
27/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3361	3	3361	3	0.00
27/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3420	3	3420	3	0.00
27/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1459	1	1459	1	0.00
27/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	741	1	741	1	3,500.00
27/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2053	2	2053	2	0.00
27/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1476	1	1476	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1443	1	1443	1	0.00
27/01/2020	R197 On 06-February-20			Bond Future	301.34	301.3717	301.3399	301.3717	2,390.00
27/01/2020	R197 On 07-May-20			Bond Future	306.75	306.7822	306.7494	306.7822	1,550.00
27/01/2020	R197 On 06-August-20			Bond Future	304.66	304.6905	304.6572	304.6905	0.00
27/01/2020	R197 On 05-November-20			Bond Future	310.14	310.1733	310.1399	310.1733	0.00
27/01/2020	R202 On 06-February-20			Bond Future	225.22	225.2366	225.2170	225.2366	2,293.00
27/01/2020	R202 On 07-May-20			Bond Future	229.26	229.2805	229.2599	229.2805	7,380.00
27/01/2020	R202 On 06-August-20			Bond Future	229.37	229.3882	229.3675	229.3882	0.00
27/01/2020	R202 On 05-November-20			Bond Future	233.50	233.5164	233.4954	233.5164	0.00
27/01/2020	R208 On 06-February-20			Bond Future	6.57	102.6598	6.5659	102.6598	9,677.00
27/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	483	0	483	0	0.00
27/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	461	0	461	0	0.00
27/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	472	0	472	0	0.00
27/01/2020	R208 On 07-May-20			Bond Future	6.39	101.0749	6.3864	101.0749	7,960.00
27/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1356	1	1356	1	0.00
27/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1365	1	1365	1	0.00
27/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1347	1	1347	1	0.00
27/01/2020	R208 On 06-August-20			Bond Future	6.02	102.8909	6.0245	102.8909	0.00
27/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	13	0	13	0	0.00
27/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	13	0	13	0	0.00
27/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	12	0	12	0	0.00
27/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	307	0	307	0	0.00
27/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	301	0	301	0	0.00
27/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	295	0	295	0	0.00
27/01/2020	R208 On 05-November-20			Bond Future	5.22	101.3334	5.2188	101.3334	0.00
27/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	28	0	28	0	0.00
27/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	27	0	27	0	0.00
27/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	26	0	26	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	195	0	195	0	0.00
27/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	198	0	198	0	0.00
27/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	193	0	193	0	0.00
27/01/2020	R209 On 06-February-20			Bond Future	9.86	73.7810	9.8603	73.7810	68,997.00
27/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	31	0	31	0	0.00
27/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	7	0	7	0	7,500.00
27/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	34	0	34	0	0.00
27/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	27	0	27	0	0.00
27/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2336	2	2336	2	0.00
27/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	2274	2	2274	2	0.00
27/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2976	3	2976	3	0.00
27/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	2212	2	2212	2	0.00
27/01/2020	R209 On 07-May-20			Bond Future	9.94	71.9368	9.9359	71.9368	14,780.00
27/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	664	1	664	1	0.00
27/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	700	1	700	1	0.00
27/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	682	1	682	1	0.00
27/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3713	3	3713	3	0.00
27/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3665	3	3665	3	0.00
27/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3760	4	3760	4	0.00
27/01/2020	R209 On 06-August-20			Bond Future	10.01	73.2217	10.0123	73.2217	0.00
27/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36573	36	36573	36	0.00
27/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36682	36	36682	36	0.00
27/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36465	36	36465	36	0.00
27/01/2020	R209 On 05-November-20			Bond Future	10.09	71.3919	10.0905	71.3919	0.00
27/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	2989	3	2989	3	0.00
27/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3049	3	3049	3	0.00
27/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3019	3	3019	3	0.00
27/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3505	3	3505	3	0.00
27/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3475	3	3475	3	0.00
27/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3536	3	3536	3	0.00
27/01/2020	R210 On 06-February-20			Bond Future	187.42	187.4349	187.4176	187.4349	1,077.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R210 On 07-May-20			Bond Future	188.15	188.1717	188.1539	188.1717	864.00
27/01/2020	R210 On 06-August-20			Bond Future	191.61	191.6292	191.6112	191.6292	0.00
27/01/2020	R210 On 05-November-20			Bond Future	192.36	192.3781	192.3601	192.3781	0.00
27/01/2020	R212 On 06-February-20			Bond Future	161.61	161.6304	161.6123	161.6304	7,763.00
27/01/2020	R212 On 07-May-20			Bond Future	164.51	164.5322	164.5135	164.5322	2,526.00
27/01/2020	R212 On 06-August-20			Bond Future	165.26	165.2800	165.2610	165.2800	0.00
27/01/2020	R212 On 05-November-20			Bond Future	168.24	168.2543	168.2352	168.2543	0.00
27/01/2020	R213 On 06-February-20			Bond Future	9.27	88.0060	9.2705	88.0060	7,170.00
27/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	548	1	548	1	0.00
27/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	516	1	516	1	0.00
27/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	486	1	486	1	0.00
27/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	519	0	519	0	0.00
27/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	550	0	550	0	0.00
27/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	490	0	490	0	0.00
27/01/2020	R213 On 07-May-20			Bond Future	9.34	86.0138	9.3400	86.0138	13,325.00
27/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	825	1	825	1	0.00
27/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	845	1	845	1	0.00
27/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	866	1	866	1	0.00
27/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2814	3	2814	3	0.00
27/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2897	3	2897	3	0.00
27/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2855	3	2855	3	0.00
27/01/2020	R213 On 06-August-20			Bond Future	9.41	87.5518	9.4100	87.5518	0.00
27/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2087	2	2087	2	0.00
27/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2144	2	2144	2	0.00
27/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2115	2	2115	2	0.00
27/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2766	3	2766	3	0.00
27/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2736	3	2736	3	0.00
27/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2797	3	2797	3	0.00
27/01/2020	R213 On 05-November-20			Bond Future	9.49	85.5799	9.4865	85.5799	0.00
27/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3238	3	3238	3	0.00
27/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3269	3	3269	3	0.00
27/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3301	4	3301	4	0.00
27/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2591	2	2591	2	0.00
27/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2642	3	2642	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2617	2	2617	2	0.00
27/01/2020	R214 On 06-February-20			Bond Future	10.07	72.3511	10.0709	72.3511	12,755.00
27/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	29	0	29	0	0.00
27/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	37	0	37	0	0.00
27/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2267	3	2267	3	0.00
27/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	2	0	2	0	1,000.00
27/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	148	0	148	0	1,000.00
27/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	33	0	33	0	0.00
27/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2374	2	2374	2	0.00
27/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3734	3	3734	3	0.00
27/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	2309	2	2309	2	0.00
27/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1473	1	1473	1	0.00
27/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2438	2	2438	2	0.00
27/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	57	0	57	0	1,000.00
27/01/2020	R214 On 07-May-20			Bond Future	10.14	70.3353	10.1446	70.3353	6,982.00
27/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	906	1	906	1	0.00
27/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	928	1	928	1	0.00
27/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	223	0	223	0	1,250.00
27/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1264	1	1264	1	1,250.00
27/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4061	4	4061	4	0.00
27/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	885	1	885	1	0.00
27/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2797	3	2797	3	0.00
27/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3494	3	3494	3	0.00
27/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	875	1	875	1	1,250.00
27/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5929	6	5929	6	0.00
27/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3447	3	3447	3	0.00
27/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3401	3	3401	3	0.00
27/01/2020	R214 On 06-August-20			Bond Future	10.22	71.5915	10.2190	71.5915	0.00
27/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2067	2	2067	2	0.00
27/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2095	2	2095	2	0.00
27/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2123	2	2123	2	0.00
27/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3600	3	3600	3	0.00
27/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3674	3	3674	3	0.00
27/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3637	3	3637	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2020	R214 On 05-November-20			Bond Future	10.30	69.5870	10.2976	69.5870	0.00
27/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3326	4	3326	4	0.00
27/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3357	4	3357	4	0.00
27/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3294	4	3294	4	0.00
27/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3656	3	3656	3	0.00
27/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3624	3	3624	3	0.00
27/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3593	3	3593	3	0.00
27/01/2020	R248 On 06-February-20			Bond Future	10.21	90.9614	10.2115	90.9614	90,018.00
27/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	5	0	5	0	0.00
27/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	4	0	4	0	0.00
27/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	5	0	5	0	0.00
27/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	4334	4	4334	4	0.00
27/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	4159	4	4159	4	0.00
27/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	4246	4	4246	4	0.00
27/01/2020	R248 On 07-May-20			Bond Future	10.29	88.1340	10.2892	88.1340	14,907.00
27/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4368	5	4368	5	0.00
27/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	691	1	691	1	0.00
27/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	1992	2	1992	2	0.00
27/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	734	1	734	1	0.00
27/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	712	1	712	1	0.00
27/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	529	1	529	1	300.00
27/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4963	5	4963	5	0.00
27/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2712	3	2712	3	300.00
27/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	5028	5	5028	5	0.00
27/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5569	5	5569	5	0.00
27/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1187	1	1187	1	300.00
27/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4898	5	4898	5	0.00
27/01/2020	R248 On 06-August-20			Bond Future	10.37	89.7077	10.3680	89.7077	0.00
27/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	390	0	390	0	20,640.00
27/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2657	3	2657	3	0.00
27/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	2731	3	2731	3	0.00
27/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	206	0	206	0	3,000.00
27/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	2694	3	2694	3	0.00
27/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	4118	4	4118	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
27/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	4074	4	4074	4	0.00
27/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	12318	12	12318	12	0.00
27/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	4163	4	4163	4	0.00
27/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	10075	10	10075	10	0.00
27/01/2020	R248 On 05-November-20			Bond Future	10.45	86.8894	10.4509	86.8894	0.00
27/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	2829	3	2829	3	0.00
27/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	2797	3	2797	3	0.00
27/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	2766	3	2766	3	0.00
27/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	6185	6	6185	6	0.00
27/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	6237	6	6237	6	0.00
27/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	6134	6	6134	6	0.00