



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 February 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	2025 On 07-May-20			Bond Future	138.48	138.6789	138.4817	138.6789	2,047.00
25/02/2020	2025 On 06-August-20			Bond Future	139.51	139.6991	139.5108	139.6991	0.00
25/02/2020	2025 On 05-November-20			Bond Future	142.01	142.1827	142.0149	142.1827	0.00
25/02/2020	2025 On 04-February-21			Bond Future	143.11	143.2466	143.1106	143.2466	0.00
25/02/2020	2029 On 07-May-20			Bond Future	101.92	101.9648	101.9196	101.9648	3,784.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	2029 On 06-August-20			Bond Future	103.78	103.8178	103.7810	103.8178	0.00
25/02/2020	2029 On 05-November-20			Bond Future	104.51	104.5252	104.5054	104.5252	0.00
25/02/2020	2029 On 04-February-21			Bond Future	106.43	106.4265	106.4319	106.4265	0.00
25/02/2020	2030 On 07-May-20			Bond Future	8.84	96.5316	8.8437	96.5316	74,155.00
25/02/2020	2030 On 07-May-20	8.80	Call	Bond Future	1322	1	1322	1	0.00
25/02/2020	2030 On 07-May-20	8.45	Call	Bond Future	500	0	500	0	5,000.00
25/02/2020	2030 On 07-May-20	9.19	Call	Bond Future	2787	3	2787	3	0.00
25/02/2020	2030 On 07-May-20	8.79	Call	Bond Future	1292	1	1292	1	0.00
25/02/2020	2030 On 07-May-20	8.78	Call	Bond Future	1262	1	1262	1	0.00
25/02/2020	2030 On 07-May-20	8.85	Call	Bond Future	1479	1	1479	1	5,000.00
25/02/2020	2030 On 07-May-20	8.79	Put	Bond Future	1625	2	1625	2	0.00
25/02/2020	2030 On 07-May-20	8.78	Put	Bond Future	1658	2	1658	2	0.00
25/02/2020	2030 On 07-May-20	8.85	Put	Bond Future	1439	2	1439	2	0.00
25/02/2020	2030 On 07-May-20	8.45	Put	Bond Future	2983	3	2983	3	0.00
25/02/2020	2030 On 07-May-20	9.19	Put	Bond Future	670	1	670	1	7,750.00
25/02/2020	2030 On 07-May-20	8.80	Put	Bond Future	1593	2	1593	2	0.00
25/02/2020	2030 On 06-August-20			Bond Future	8.91	94.2530	8.9079	94.2530	200.00
25/02/2020	2030 On 06-August-20	8.36	Call	Bond Future	882	1	882	1	800.00
25/02/2020	2030 On 06-August-20	8.86	Call	Bond Future	2095	2	2095	2	800.00
25/02/2020	2030 On 06-August-20	9.09	Call	Bond Future	2856	3	2856	3	0.00
25/02/2020	2030 On 06-August-20	9.42	Call	Bond Future	4157	4	4157	4	0.00
25/02/2020	2030 On 06-August-20	9.11	Call	Bond Future	2928	3	2928	3	0.00
25/02/2020	2030 On 06-August-20	9.10	Call	Bond Future	2892	3	2892	3	0.00
25/02/2020	2030 On 06-August-20	9.10	Put	Bond Future	1736	2	1736	2	0.00
25/02/2020	2030 On 06-August-20	9.42	Put	Bond Future	1115	1	1115	1	800.00
25/02/2020	2030 On 06-August-20	9.11	Put	Bond Future	1712	2	1712	2	0.00
25/02/2020	2030 On 06-August-20	9.09	Put	Bond Future	1760	2	1760	2	0.00
25/02/2020	2030 On 06-August-20	8.86	Put	Bond Future	2387	3	2387	3	0.00
25/02/2020	2030 On 06-August-20	8.36	Put	Bond Future	4286	4	4286	4	0.00
25/02/2020	2030 On 05-November-20			Bond Future	8.97	95.9064	8.9687	95.9064	0.00
25/02/2020	2030 On 05-November-20	9.61	Call	Bond Future	5079	5	5079	5	0.00
25/02/2020	2030 On 05-November-20	8.85	Call	Bond Future	2360	2	2360	2	3,000.00
25/02/2020	2030 On 05-November-20	8.34	Call	Bond Future	1145	1	1145	1	1,000.00
25/02/2020	2030 On 05-November-20	9.04	Call	Bond Future	2941	3	2941	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	2030 On 05-November-20	8.73	Call	Bond Future	2030	2	2030	2	3,000.00
25/02/2020	2030 On 05-November-20	9.38	Call	Bond Future	4150	4	4150	4	0.00
25/02/2020	2030 On 05-November-20	8.10	Call	Bond Future	752	1	752	1	3,000.00
25/02/2020	2030 On 05-November-20	9.39	Call	Bond Future	4189	4	4189	4	0.00
25/02/2020	2030 On 05-November-20	10.06	Call	Bond Future	7038	7	7038	7	0.00
25/02/2020	2030 On 05-November-20	8.86	Call	Bond Future	2389	2	2389	2	14,160.00
25/02/2020	2030 On 05-November-20	9.23	Call	Bond Future	3588	3	3588	3	3,000.00
25/02/2020	2030 On 05-November-20	10.47	Call	Bond Future	8855	9	8855	9	0.00
25/02/2020	2030 On 05-November-20	9.86	Call	Bond Future	6157	6	6157	6	0.00
25/02/2020	2030 On 05-November-20	8.36	Call	Bond Future	1183	1	1183	1	14,160.00
25/02/2020	2030 On 05-November-20	8.53	Call	Bond Future	1539	1	1539	1	16,000.00
25/02/2020	2030 On 05-November-20	9.03	Call	Bond Future	2908	3	2908	3	16,000.00
25/02/2020	2030 On 05-November-20	10.37	Call	Bond Future	8402	8	8402	8	0.00
25/02/2020	2030 On 05-November-20	9.40	Call	Bond Future	4228	4	4228	4	0.00
25/02/2020	2030 On 05-November-20	9.40	Put	Bond Future	1709	2	1709	2	0.00
25/02/2020	2030 On 05-November-20	9.03	Put	Bond Future	2545	3	2545	3	0.00
25/02/2020	2030 On 05-November-20	8.86	Put	Bond Future	3038	3	3038	3	0.00
25/02/2020	2030 On 05-November-20	10.47	Put	Bond Future	456	0	456	0	3,000.00
25/02/2020	2030 On 05-November-20	8.53	Put	Bond Future	4194	4	4194	4	0.00
25/02/2020	2030 On 05-November-20	10.37	Put	Bond Future	531	1	531	1	16,000.00
25/02/2020	2030 On 05-November-20	9.38	Put	Bond Future	1746	2	1746	2	0.00
25/02/2020	2030 On 05-November-20	8.73	Put	Bond Future	3462	4	3462	4	0.00
25/02/2020	2030 On 05-November-20	9.23	Put	Bond Future	2051	2	2051	2	0.00
25/02/2020	2030 On 05-November-20	9.86	Put	Bond Future	1047	1	1047	1	14,160.00
25/02/2020	2030 On 05-November-20	8.36	Put	Bond Future	4893	5	4893	5	0.00
25/02/2020	2030 On 05-November-20	10.06	Put	Bond Future	832	1	832	1	1,000.00
25/02/2020	2030 On 05-November-20	9.39	Put	Bond Future	1727	2	1727	2	0.00
25/02/2020	2030 On 05-November-20	8.10	Put	Bond Future	6105	6	6105	6	0.00
25/02/2020	2030 On 05-November-20	9.04	Put	Bond Future	2518	3	2518	3	0.00
25/02/2020	2030 On 05-November-20	8.34	Put	Bond Future	4980	5	4980	5	0.00
25/02/2020	2030 On 05-November-20	9.61	Put	Bond Future	1365	1	1365	1	3,000.00
25/02/2020	2030 On 05-November-20	8.85	Put	Bond Future	3069	3	3069	3	0.00
25/02/2020	2030 On 04-February-21			Bond Future	9.03	93.6218	9.0305	93.6218	0.00
25/02/2020	2030 On 04-February-21	9.17	Call	Bond Future	3594	3	3594	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
25/02/2020	2030 On 04-February-21	8.36	Call	Bond Future	1470	1	1470	1	800.00
25/02/2020	2030 On 04-February-21	9.16	Call	Bond Future	3562	3	3562	3	0.00
25/02/2020	2030 On 04-February-21	9.15	Call	Bond Future	3530	3	3530	3	0.00
25/02/2020	2030 On 04-February-21	8.86	Call	Bond Future	2661	3	2661	3	800.00
25/02/2020	2030 On 04-February-21	10.20	Call	Bond Future	7590	7	7590	7	0.00
25/02/2020	2030 On 04-February-21	10.20	Put	Bond Future	1099	1	1099	1	800.00
25/02/2020	2030 On 04-February-21	8.86	Put	Bond Future	3659	4	3659	4	0.00
25/02/2020	2030 On 04-February-21	8.36	Put	Bond Future	5475	6	5475	6	0.00
25/02/2020	2030 On 04-February-21	9.16	Put	Bond Future	2813	3	2813	3	0.00
25/02/2020	2030 On 04-February-21	9.15	Put	Bond Future	2838	3	2838	3	0.00
25/02/2020	2030 On 04-February-21	9.17	Put	Bond Future	2787	3	2787	3	0.00
25/02/2020	2032 On 07-May-20			Bond Future	9.26	93.5018	9.2584	93.5018	84,120.00
25/02/2020	2032 On 07-May-20	9.17	Call	Bond Future	1344	1	1344	1	3,000.00
25/02/2020	2032 On 07-May-20	9.54	Call	Bond Future	2786	0	2786	0	0.00
25/02/2020	2032 On 07-May-20	9.00	Call	Bond Future	860	1	860	1	7,500.00
25/02/2020	2032 On 07-May-20	9.50	Call	Bond Future	2606	2	2606	2	7,500.00
25/02/2020	2032 On 07-May-20	9.30	Call	Bond Future	1794	2	1794	2	7,500.00
25/02/2020	2032 On 07-May-20	9.19	Call	Bond Future	1409	1	1409	1	0.00
25/02/2020	2032 On 07-May-20	8.82	Call	Bond Future	481	0	481	0	3,000.00
25/02/2020	2032 On 07-May-20	9.20	Call	Bond Future	1442	1	1442	1	7,500.00
25/02/2020	2032 On 07-May-20	9.18	Call	Bond Future	1376	1	1376	1	0.00
25/02/2020	2032 On 07-May-20	9.18	Put	Bond Future	1909	2	1909	2	0.00
25/02/2020	2032 On 07-May-20	9.19	Put	Bond Future	1874	2	1874	2	0.00
25/02/2020	2032 On 07-May-20	8.82	Put	Bond Future	3513	0	3513	0	0.00
25/02/2020	2032 On 07-May-20	9.20	Put	Bond Future	1839	2	1839	2	0.00
25/02/2020	2032 On 07-May-20	9.54	Put	Bond Future	907	0	907	0	3,000.00
25/02/2020	2032 On 07-May-20	9.30	Put	Bond Future	1513	2	1513	2	0.00
25/02/2020	2032 On 07-May-20	9.50	Put	Bond Future	991	1	991	1	0.00
25/02/2020	2032 On 07-May-20	9.00	Put	Bond Future	2631	3	2631	3	0.00
25/02/2020	2032 On 07-May-20	9.17	Put	Bond Future	1945	2	1945	2	0.00
25/02/2020	2032 On 06-August-20			Bond Future	9.33	95.1781	9.3286	95.1781	300.00
25/02/2020	2032 On 06-August-20	9.91	Call	Bond Future	4960	5	4960	5	0.00
25/02/2020	2032 On 06-August-20	9.45	Call	Bond Future	3011	3	3011	3	0.00
25/02/2020	2032 On 06-August-20	8.79	Call	Bond Future	1054	1	1054	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	2032 On 06-August-20	9.29	Call	Bond Future	2441	2	2441	2	800.00
25/02/2020	2032 On 06-August-20	9.46	Call	Bond Future	3048	3	3048	3	0.00
25/02/2020	2032 On 06-August-20	9.47	Call	Bond Future	3086	3	3086	3	0.00
25/02/2020	2032 On 06-August-20	9.47	Put	Bond Future	2153	2	2153	2	0.00
25/02/2020	2032 On 06-August-20	9.45	Put	Bond Future	2209	2	2209	2	0.00
25/02/2020	2032 On 06-August-20	8.79	Put	Bond Future	4729	5	4729	5	0.00
25/02/2020	2032 On 06-August-20	9.29	Put	Bond Future	2698	3	2698	3	0.00
25/02/2020	2032 On 06-August-20	9.46	Put	Bond Future	2181	2	2181	2	0.00
25/02/2020	2032 On 06-August-20	9.91	Put	Bond Future	1204	1	1204	1	800.00
25/02/2020	2032 On 05-November-20			Bond Future	9.40	92.6900	9.4003	92.6900	0.00
25/02/2020	2032 On 05-November-20	9.76	Call	Bond Future	4428	4	4428	4	0.00
25/02/2020	2032 On 05-November-20	11.08	Call	Bond Future	10562	10	10562	10	0.00
25/02/2020	2032 On 05-November-20	10.99	Call	Bond Future	10122	10	10122	10	0.00
25/02/2020	2032 On 05-November-20	9.11	Call	Bond Future	2183	2	2183	2	3,000.00
25/02/2020	2032 On 05-November-20	9.61	Call	Bond Future	3843	4	3843	4	3,000.00
25/02/2020	2032 On 05-November-20	9.44	Call	Bond Future	3227	3	3227	3	1,000.00
25/02/2020	2032 On 05-November-20	9.77	Call	Bond Future	4469	4	4469	4	0.00
25/02/2020	2032 On 05-November-20	8.94	Call	Bond Future	1729	2	1729	2	1,000.00
25/02/2020	2032 On 05-November-20	9.75	Call	Bond Future	4387	4	4387	4	0.00
25/02/2020	2032 On 05-November-20	9.75	Put	Bond Future	2143	2	2143	2	0.00
25/02/2020	2032 On 05-November-20	9.11	Put	Bond Future	4104	4	4104	4	0.00
25/02/2020	2032 On 05-November-20	8.94	Put	Bond Future	4800	5	4800	5	0.00
25/02/2020	2032 On 05-November-20	11.08	Put	Bond Future	435	0	435	0	1,000.00
25/02/2020	2032 On 05-November-20	9.44	Put	Bond Future	2968	3	2968	3	0.00
25/02/2020	2032 On 05-November-20	9.61	Put	Bond Future	2488	3	2488	3	0.00
25/02/2020	2032 On 05-November-20	9.77	Put	Bond Future	2099	2	2099	2	0.00
25/02/2020	2032 On 05-November-20	9.76	Put	Bond Future	2121	2	2121	2	0.00
25/02/2020	2032 On 05-November-20	10.99	Put	Bond Future	498	1	498	1	3,000.00
25/02/2020	2032 On 04-February-21			Bond Future	9.47	94.3545	9.4729	94.3545	0.00
25/02/2020	2032 On 04-February-21	8.79	Call	Bond Future	1715	2	1715	2	800.00
25/02/2020	2032 On 04-February-21	9.61	Call	Bond Future	4084	4	4084	4	0.00
25/02/2020	2032 On 04-February-21	9.29	Call	Bond Future	3032	3	3032	3	800.00
25/02/2020	2032 On 04-February-21	9.63	Call	Bond Future	4155	4	4155	4	0.00
25/02/2020	2032 On 04-February-21	10.82	Call	Bond Future	9199	9	9199	9	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
25/02/2020	2032 On 04-February-21	9.62	Call	Bond Future	4120	4	4120	4	0.00
25/02/2020	2032 On 04-February-21	9.62	Put	Bond Future	3184	3	3184	3	0.00
25/02/2020	2032 On 04-February-21	9.29	Put	Bond Future	4214	4	4214	4	0.00
25/02/2020	2032 On 04-February-21	9.63	Put	Bond Future	3156	3	3156	3	0.00
25/02/2020	2032 On 04-February-21	10.82	Put	Bond Future	1094	1	1094	1	800.00
25/02/2020	2032 On 04-February-21	9.61	Put	Bond Future	3212	3	3212	3	0.00
25/02/2020	2032 On 04-February-21	8.79	Put	Bond Future	6235	6	6235	6	0.00
25/02/2020	2033 On 07-May-20			Bond Future	101.30	101.3030	101.3001	101.3030	6,960.00
25/02/2020	2033 On 06-August-20			Bond Future	103.15	103.1440	103.1501	103.1440	0.00
25/02/2020	2033 On 05-November-20			Bond Future	103.79	103.7615	103.7853	103.7615	0.00
25/02/2020	2033 On 04-February-21			Bond Future	105.70	105.6489	105.6985	105.6489	0.00
25/02/2020	2037 On 07-May-20			Bond Future	9.86	91.1145	9.8560	91.1145	69,222.00
25/02/2020	2037 On 07-May-20	9.59	Call	Bond Future	1031	1	1031	1	0.00
25/02/2020	2037 On 07-May-20	9.60	Call	Bond Future	1059	1	1059	1	0.00
25/02/2020	2037 On 07-May-20	9.70	Call	Bond Future	1368	1	1368	1	7,500.00
25/02/2020	2037 On 07-May-20	9.61	Call	Bond Future	1088	1	1088	1	0.00
25/02/2020	2037 On 07-May-20	10.00	Call	Bond Future	2527	2	2527	2	7,500.00
25/02/2020	2037 On 07-May-20	9.61	Put	Bond Future	2947	3	2947	3	0.00
25/02/2020	2037 On 07-May-20	10.00	Put	Bond Future	1465	2	1465	2	0.00
25/02/2020	2037 On 07-May-20	9.59	Put	Bond Future	3043	3	3043	3	0.00
25/02/2020	2037 On 07-May-20	9.70	Put	Bond Future	2540	3	2540	3	0.00
25/02/2020	2037 On 07-May-20	9.60	Put	Bond Future	2995	3	2995	3	0.00
25/02/2020	2037 On 06-August-20			Bond Future	9.94	88.4881	9.9369	88.4881	300.00
25/02/2020	2037 On 06-August-20	9.87	Call	Bond Future	2707	3	2707	3	0.00
25/02/2020	2037 On 06-August-20	9.88	Call	Bond Future	2744	3	2744	3	0.00
25/02/2020	2037 On 06-August-20	9.86	Call	Bond Future	2670	3	2670	3	0.00
25/02/2020	2037 On 06-August-20	9.86	Put	Bond Future	3236	3	3236	3	0.00
25/02/2020	2037 On 06-August-20	9.87	Put	Bond Future	3199	3	3199	3	0.00
25/02/2020	2037 On 06-August-20	9.88	Put	Bond Future	3162	3	3162	3	0.00
25/02/2020	2037 On 05-November-20			Bond Future	10.01	90.0403	10.0138	90.0403	0.00
25/02/2020	2037 On 05-November-20	10.19	Call	Bond Future	4248	4	4248	4	0.00
25/02/2020	2037 On 05-November-20	10.17	Call	Bond Future	4167	4	4167	4	0.00
25/02/2020	2037 On 05-November-20	10.18	Call	Bond Future	4207	4	4207	4	0.00
25/02/2020	2037 On 05-November-20	10.17	Put	Bond Future	3050	3	3050	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
25/02/2020	2037 On 05-November-20	10.19	Put	Bond Future	2989	3	2989	3	0.00
25/02/2020	2037 On 05-November-20	10.18	Put	Bond Future	3020	3	3020	3	0.00
25/02/2020	2037 On 04-February-21			Bond Future	10.09	87.3998	10.0930	87.3998	0.00
25/02/2020	2037 On 04-February-21	10.27	Call	Bond Future	4930	5	4930	5	0.00
25/02/2020	2037 On 04-February-21	10.28	Call	Bond Future	4969	5	4969	5	0.00
25/02/2020	2037 On 04-February-21	10.29	Call	Bond Future	5008	5	5008	5	0.00
25/02/2020	2037 On 04-February-21	10.29	Put	Bond Future	3623	4	3623	4	0.00
25/02/2020	2037 On 04-February-21	10.27	Put	Bond Future	3684	4	3684	4	0.00
25/02/2020	2037 On 04-February-21	10.28	Put	Bond Future	3654	4	3654	4	0.00
25/02/2020	2038 On 07-May-20			Bond Future	117.79	117.7920	117.7888	117.7920	10,867.00
25/02/2020	2038 On 06-August-20			Bond Future	118.25	118.2451	118.2524	118.2451	0.00
25/02/2020	2038 On 05-November-20			Bond Future	120.37	120.3473	120.3748	120.3473	0.00
25/02/2020	2038 On 04-February-21			Bond Future	120.88	120.8235	120.8813	120.8235	0.00
25/02/2020	2040 On 07-May-20			Bond Future	10.01	93.7272	10.0068	93.7272	47,815.00
25/02/2020	2040 On 07-May-20	9.75	Call	Bond Future	1091	1	1091	1	0.00
25/02/2020	2040 On 07-May-20	9.50	Call	Bond Future	478	0	478	0	2,640.00
25/02/2020	2040 On 07-May-20	10.00	Call	Bond Future	2001	2	2001	2	2,640.00
25/02/2020	2040 On 07-May-20	9.74	Call	Bond Future	1061	1	1061	1	0.00
25/02/2020	2040 On 07-May-20	9.73	Call	Bond Future	1030	1	1030	1	0.00
25/02/2020	2040 On 07-May-20	9.85	Call	Bond Future	1419	1	1419	1	7,500.00
25/02/2020	2040 On 07-May-20	10.15	Call	Bond Future	2667	3	2667	3	7,500.00
25/02/2020	2040 On 07-May-20	9.73	Put	Bond Future	3275	3	3275	3	0.00
25/02/2020	2040 On 07-May-20	10.15	Put	Bond Future	1540	2	1540	2	0.00
25/02/2020	2040 On 07-May-20	9.75	Put	Bond Future	3171	3	3171	3	0.00
25/02/2020	2040 On 07-May-20	9.85	Put	Bond Future	2680	3	2680	3	0.00
25/02/2020	2040 On 07-May-20	9.50	Put	Bond Future	4655	5	4655	5	0.00
25/02/2020	2040 On 07-May-20	10.00	Put	Bond Future	2056	2	2056	2	0.00
25/02/2020	2040 On 07-May-20	9.74	Put	Bond Future	3223	3	3223	3	0.00
25/02/2020	2040 On 06-August-20			Bond Future	10.09	90.8970	10.0890	90.8970	600.00
25/02/2020	2040 On 06-August-20	10.02	Call	Bond Future	2936	3	2936	3	0.00
25/02/2020	2040 On 06-August-20	10.03	Call	Bond Future	2975	3	2975	3	0.00
25/02/2020	2040 On 06-August-20	10.04	Call	Bond Future	3015	3	3015	3	0.00
25/02/2020	2040 On 06-August-20	10.79	Call	Bond Future	6609	6	6609	6	0.00
25/02/2020	2040 On 06-August-20	9.57	Call	Bond Future	1427	1	1427	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	2040 On 06-August-20	10.07	Call	Bond Future	3135	3	3135	3	800.00
25/02/2020	2040 On 06-August-20	10.07	Put	Bond Future	3284	3	3284	3	0.00
25/02/2020	2040 On 06-August-20	10.79	Put	Bond Future	1369	1	1369	1	800.00
25/02/2020	2040 On 06-August-20	9.57	Put	Bond Future	5642	6	5642	6	0.00
25/02/2020	2040 On 06-August-20	10.03	Put	Bond Future	3439	4	3439	4	0.00
25/02/2020	2040 On 06-August-20	10.02	Put	Bond Future	3479	4	3479	4	0.00
25/02/2020	2040 On 06-August-20	10.04	Put	Bond Future	3400	4	3400	4	0.00
25/02/2020	2040 On 05-November-20			Bond Future	10.17	92.4915	10.1669	92.4915	0.00
25/02/2020	2040 On 05-November-20	9.73	Call	Bond Future	2284	2	2284	2	2,000.00
25/02/2020	2040 On 05-November-20	10.23	Call	Bond Future	4104	4	4104	4	2,000.00
25/02/2020	2040 On 05-November-20	10.00	Call	Bond Future	3205	3	3205	3	2,000.00
25/02/2020	2040 On 05-November-20	9.50	Call	Bond Future	1624	2	1624	2	2,000.00
25/02/2020	2040 On 05-November-20	10.30	Call	Bond Future	4398	4	4398	4	0.00
25/02/2020	2040 On 05-November-20	11.70	Call	Bond Future	11484	11	11484	11	0.00
25/02/2020	2040 On 05-November-20	10.31	Call	Bond Future	4440	4	4440	4	0.00
25/02/2020	2040 On 05-November-20	10.32	Call	Bond Future	4483	4	4483	4	0.00
25/02/2020	2040 On 05-November-20	11.50	Call	Bond Future	10432	10	10432	10	0.00
25/02/2020	2040 On 05-November-20	11.50	Put	Bond Future	995	1	995	1	2,000.00
25/02/2020	2040 On 05-November-20	10.31	Put	Bond Future	3345	3	3345	3	0.00
25/02/2020	2040 On 05-November-20	10.32	Put	Bond Future	3313	3	3313	3	0.00
25/02/2020	2040 On 05-November-20	10.00	Put	Bond Future	4510	5	4510	5	0.00
25/02/2020	2040 On 05-November-20	9.50	Put	Bond Future	7019	7	7019	7	0.00
25/02/2020	2040 On 05-November-20	11.70	Put	Bond Future	769	1	769	1	2,000.00
25/02/2020	2040 On 05-November-20	10.30	Put	Bond Future	3379	3	3379	3	0.00
25/02/2020	2040 On 05-November-20	10.23	Put	Bond Future	3619	4	3619	4	0.00
25/02/2020	2040 On 05-November-20	9.73	Put	Bond Future	5763	6	5763	6	0.00
25/02/2020	2040 On 04-February-21			Bond Future	10.25	89.6446	10.2472	89.6446	0.00
25/02/2020	2040 On 04-February-21	11.74	Call	Bond Future	11585	11	11585	11	0.00
25/02/2020	2040 On 04-February-21	10.07	Call	Bond Future	3858	4	3858	4	800.00
25/02/2020	2040 On 04-February-21	10.41	Call	Bond Future	5187	5	5187	5	0.00
25/02/2020	2040 On 04-February-21	9.57	Call	Bond Future	2255	2	2255	2	800.00
25/02/2020	2040 On 04-February-21	10.42	Call	Bond Future	5229	5	5229	5	0.00
25/02/2020	2040 On 04-February-21	10.40	Call	Bond Future	5146	5	5146	5	0.00
25/02/2020	2040 On 04-February-21	10.40	Put	Bond Future	3994	4	3994	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
25/02/2020	2040 On 04-February-21	10.41	Put	Bond Future	3960	4	3960	4	0.00
25/02/2020	2040 On 04-February-21	11.74	Put	Bond Future	1267	1	1267	1	800.00
25/02/2020	2040 On 04-February-21	9.57	Put	Bond Future	7654	8	7654	8	0.00
25/02/2020	2040 On 04-February-21	10.07	Put	Bond Future	5224	5	5224	5	0.00
25/02/2020	2040 On 04-February-21	10.42	Put	Bond Future	3928	4	3928	4	0.00
25/02/2020	2044 On 07-May-20			Bond Future	10.06	90.5004	10.0648	90.5004	77,912.00
25/02/2020	2044 On 07-May-20	9.79	Call	Bond Future	1077	1	1077	1	0.00
25/02/2020	2044 On 07-May-20	10.81	Call	Bond Future	6152	6	6152	6	0.00
25/02/2020	2044 On 07-May-20	9.81	Call	Bond Future	1139	1	1139	1	0.00
25/02/2020	2044 On 07-May-20	9.33	Call	Bond Future	202	0	202	0	100.00
25/02/2020	2044 On 07-May-20	9.98	Call	Bond Future	1739	2	1739	2	100.00
25/02/2020	2044 On 07-May-20	9.26	Call	Bond Future	147	0	147	0	556.00
25/02/2020	2044 On 07-May-20	9.80	Call	Bond Future	1108	1	1108	1	0.00
25/02/2020	2044 On 07-May-20	9.91	Call	Bond Future	1475	1	1475	1	556.00
25/02/2020	2044 On 07-May-20	11.02	Call	Bond Future	7486	7	7486	7	0.00
25/02/2020	2044 On 07-May-20	11.09	Call	Bond Future	7934	8	7934	8	0.00
25/02/2020	2044 On 07-May-20	9.45	Call	Bond Future	332	0	332	0	129.00
25/02/2020	2044 On 07-May-20	9.97	Call	Bond Future	1700	2	1700	2	129.00
25/02/2020	2044 On 07-May-20	9.98	Put	Bond Future	2429	3	2429	3	0.00
25/02/2020	2044 On 07-May-20	9.26	Put	Bond Future	7076	7	7076	7	0.00
25/02/2020	2044 On 07-May-20	9.91	Put	Bond Future	2741	3	2741	3	0.00
25/02/2020	2044 On 07-May-20	9.80	Put	Bond Future	3293	3	3293	3	0.00
25/02/2020	2044 On 07-May-20	11.02	Put	Bond Future	293	0	293	0	556.00
25/02/2020	2044 On 07-May-20	11.09	Put	Bond Future	253	0	253	0	100.00
25/02/2020	2044 On 07-May-20	9.79	Put	Bond Future	3346	3	3346	3	0.00
25/02/2020	2044 On 07-May-20	9.45	Put	Bond Future	5546	6	5546	6	0.00
25/02/2020	2044 On 07-May-20	9.97	Put	Bond Future	2471	3	2471	3	0.00
25/02/2020	2044 On 07-May-20	10.81	Put	Bond Future	453	0	453	0	129.00
25/02/2020	2044 On 07-May-20	9.33	Put	Bond Future	6493	7	6493	7	0.00
25/02/2020	2044 On 07-May-20	9.81	Put	Bond Future	3239	3	3239	3	0.00
25/02/2020	2044 On 06-August-20			Bond Future	10.14	87.7376	10.1442	87.7376	500.00
25/02/2020	2044 On 06-August-20	9.86	Call	Bond Future	2208	2	2208	2	0.00
25/02/2020	2044 On 06-August-20	9.36	Call	Bond Future	841	1	841	1	602.00
25/02/2020	2044 On 06-August-20	9.98	Call	Bond Future	2641	3	2641	3	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	2044 On 06-August-20	9.01	Call	Bond Future	373	0	373	0	140.00
25/02/2020	2044 On 06-August-20	9.66	Call	Bond Future	1573	2	1573	2	140.00
25/02/2020	2044 On 06-August-20	9.88	Call	Bond Future	2277	2	2277	2	0.00
25/02/2020	2044 On 06-August-20	10.93	Call	Bond Future	7195	7	7195	7	0.00
25/02/2020	2044 On 06-August-20	9.87	Call	Bond Future	2242	2	2242	2	0.00
25/02/2020	2044 On 06-August-20	11.09	Call	Bond Future	8099	8	8099	8	0.00
25/02/2020	2044 On 06-August-20	9.01	Put	Bond Future	10249	10	10249	10	0.00
25/02/2020	2044 On 06-August-20	9.66	Put	Bond Future	5579	6	5579	6	0.00
25/02/2020	2044 On 06-August-20	9.88	Put	Bond Future	4426	5	4426	5	0.00
25/02/2020	2044 On 06-August-20	9.87	Put	Bond Future	4475	5	4475	5	0.00
25/02/2020	2044 On 06-August-20	10.93	Put	Bond Future	1288	1	1288	1	140.00
25/02/2020	2044 On 06-August-20	11.09	Put	Bond Future	1071	1	1071	1	602.00
25/02/2020	2044 On 06-August-20	9.98	Put	Bond Future	3967	4	3967	4	0.00
25/02/2020	2044 On 06-August-20	9.36	Put	Bond Future	7483	8	7483	8	0.00
25/02/2020	2044 On 06-August-20	9.86	Put	Bond Future	4523	5	4523	5	0.00
25/02/2020	2044 On 05-November-20			Bond Future	10.22	89.2767	10.2196	89.2767	0.00
25/02/2020	2044 On 05-November-20	9.72	Call	Bond Future	2055	2	2055	2	1,815.00
25/02/2020	2044 On 05-November-20	9.96	Call	Bond Future	2855	3	2855	3	0.00
25/02/2020	2044 On 05-November-20	11.38	Call	Bond Future	9608	9	9608	9	0.00
25/02/2020	2044 On 05-November-20	10.34	Call	Bond Future	4363	4	4363	4	0.00
25/02/2020	2044 On 05-November-20	9.97	Call	Bond Future	2891	3	2891	3	568.00
25/02/2020	2044 On 05-November-20	10.36	Call	Bond Future	4449	4	4449	4	0.00
25/02/2020	2044 On 05-November-20	11.43	Call	Bond Future	9884	10	9884	10	0.00
25/02/2020	2044 On 05-November-20	10.04	Call	Bond Future	3150	3	3150	3	525.00
25/02/2020	2044 On 05-November-20	9.34	Call	Bond Future	1132	1	1132	1	525.00
25/02/2020	2044 On 05-November-20	11.17	Call	Bond Future	8460	8	8460	8	0.00
25/02/2020	2044 On 05-November-20	8.87	Call	Bond Future	496	0	496	0	1,815.00
25/02/2020	2044 On 05-November-20	10.02	Call	Bond Future	3075	3	3075	3	1,815.00
25/02/2020	2044 On 05-November-20	10.35	Call	Bond Future	4405	4	4405	4	0.00
25/02/2020	2044 On 05-November-20	11.06	Call	Bond Future	7868	8	7868	8	0.00
25/02/2020	2044 On 05-November-20	9.29	Call	Bond Future	1045	1	1045	1	568.00
25/02/2020	2044 On 05-November-20	10.36	Put	Bond Future	3356	3	3356	3	0.00
25/02/2020	2044 On 05-November-20	10.04	Put	Bond Future	4582	5	4582	5	0.00
25/02/2020	2044 On 05-November-20	11.17	Put	Bond Future	1487	2	1487	2	1,815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	2044 On 05-November-20	11.43	Put	Bond Future	1167	1	1167	1	1,815.00
25/02/2020	2044 On 05-November-20	8.87	Put	Bond Future	12286	12	12286	12	0.00
25/02/2020	2044 On 05-November-20	10.35	Put	Bond Future	3389	3	3389	3	0.00
25/02/2020	2044 On 05-November-20	10.02	Put	Bond Future	4669	5	4669	5	0.00
25/02/2020	2044 On 05-November-20	9.34	Put	Bond Future	8535	9	8535	9	0.00
25/02/2020	2044 On 05-November-20	9.72	Put	Bond Future	6137	6	6137	6	0.00
25/02/2020	2044 On 05-November-20	11.06	Put	Bond Future	1653	2	1653	2	525.00
25/02/2020	2044 On 05-November-20	9.29	Put	Bond Future	8900	9	8900	9	0.00
25/02/2020	2044 On 05-November-20	9.96	Put	Bond Future	4937	5	4937	5	0.00
25/02/2020	2044 On 05-November-20	10.34	Put	Bond Future	3424	4	3424	4	0.00
25/02/2020	2044 On 05-November-20	11.38	Put	Bond Future	1222	1	1222	1	568.00
25/02/2020	2044 On 05-November-20	9.97	Put	Bond Future	4892	5	4892	5	0.00
25/02/2020	2044 On 04-February-21			Bond Future	10.30	86.4973	10.2970	86.4973	0.00
25/02/2020	2044 On 04-February-21	10.35	Call	Bond Future	4846	5	4846	5	0.00
25/02/2020	2044 On 04-February-21	10.37	Call	Bond Future	4927	5	4927	5	0.00
25/02/2020	2044 On 04-February-21	9.66	Call	Bond Future	2425	2	2425	2	405.00
25/02/2020	2044 On 04-February-21	10.36	Call	Bond Future	4886	5	4886	5	0.00
25/02/2020	2044 On 04-February-21	10.29	Call	Bond Future	4606	5	4606	5	0.00
25/02/2020	2044 On 04-February-21	10.04	Call	Bond Future	3660	4	3660	4	0.00
25/02/2020	2044 On 04-February-21	10.84	Call	Bond Future	6994	7	6994	7	0.00
25/02/2020	2044 On 04-February-21	10.36	Put	Bond Future	4400	4	4400	4	0.00
25/02/2020	2044 On 04-February-21	10.29	Put	Bond Future	4660	5	4660	5	405.00
25/02/2020	2044 On 04-February-21	9.66	Put	Bond Future	7611	8	7611	8	0.00
25/02/2020	2044 On 04-February-21	10.84	Put	Bond Future	2946	3	2946	3	405.00
25/02/2020	2044 On 04-February-21	10.35	Put	Bond Future	4436	5	4436	5	0.00
25/02/2020	2044 On 04-February-21	10.04	Put	Bond Future	5692	6	5692	6	0.00
25/02/2020	2044 On 04-February-21	10.37	Put	Bond Future	4364	4	4364	4	0.00
25/02/2020	2046 On 07-May-20			Bond Future	108.00	108.0047	108.0016	108.0047	14,000.00
25/02/2020	2046 On 06-August-20			Bond Future	109.97	109.9675	109.9740	109.9675	0.00
25/02/2020	2046 On 05-November-20			Bond Future	110.16	110.1340	110.1592	110.1340	0.00
25/02/2020	2046 On 04-February-21			Bond Future	112.19	112.1369	112.1899	112.1369	0.00
25/02/2020	2050 On 07-May-20			Bond Future	111.95	111.9570	111.9539	111.9570	11,773.00
25/02/2020	2050 On 06-August-20			Bond Future	112.13	112.1188	112.1257	112.1188	0.00
25/02/2020	2050 On 05-November-20			Bond Future	114.14	114.1120	114.1384	114.1120	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
25/02/2020	2050 On 04-February-21			Bond Future	114.33	114.2748	114.3293	114.2748	0.00
25/02/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	AL37 On 07-May-20			Index Future	708.90	707.6240	708.9030	707.6240	0.00
25/02/2020	AL37 On 06-August-20			Index Future	721.54	720.1740	721.5380	720.1740	0.00
25/02/2020	AL37 On 05-November-20			Index Future	734.46	732.9520	734.4640	732.9520	0.00
25/02/2020	AL37 On 04-February-21			Index Future	747.84	746.1220	747.8400	746.1220	0.00
25/02/2020	AL7T On 07-May-20			Index Future	818.89	816.7220	818.8850	816.7220	0.00
25/02/2020	AL7T On 06-August-20			Index Future	833.48	831.2070	833.4810	831.2070	0.00
25/02/2020	AL7T On 05-November-20			Index Future	848.41	845.9550	848.4120	845.9550	0.00
25/02/2020	AL7T On 04-February-21			Index Future	863.86	861.1550	863.8630	861.1550	0.00
25/02/2020	ALBI On 07-May-20			Index Future	727.12	725.6290	727.1240	725.6290	209.00
25/02/2020	ALBI On 06-August-20			Index Future	740.09	738.4990	740.0850	738.4990	0.00
25/02/2020	ALBI On 05-November-20			Index Future	753.34	751.6020	753.3420	751.6020	0.00
25/02/2020	ALBI On 04-February-21			Index Future	767.06	765.1070	767.0620	765.1070	0.00
25/02/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
25/02/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2020	ES33 On 07-May-20			Bond Future	10.85	77.5708	10.8512	77.5708	350.00
25/02/2020	ES33 On 06-August-20			Bond Future	10.97	78.9615	10.9707	78.9615	0.00
25/02/2020	ES33 On 05-November-20			Bond Future	11.09	76.5559	11.0947	76.5559	0.00
25/02/2020	ES33 On 04-February-21			Bond Future	11.23	77.9307	11.2251	77.9307	0.00
25/02/2020	ES42 On 07-May-20			Bond Future	11.22	78.1909	11.2218	78.1909	4,919.00
25/02/2020	ES42 On 06-August-20			Bond Future	11.34	79.5928	11.3393	79.5928	0.00
25/02/2020	ES42 On 05-November-20			Bond Future	11.46	76.7260	11.4601	76.7260	0.00
25/02/2020	ES42 On 04-February-21			Bond Future	11.58	78.1035	11.5828	78.1035	0.00
25/02/2020	GOVI On 07-May-20			GOVI	719.00	717.5540	718.9970	717.5540	1,175.00
25/02/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 07-May-20	719.99	Put	GOVI	9930	2	9930	2	0.00
25/02/2020	GOVI On 07-May-20	720.00	Put	GOVI	10030	2	10030	2	0.00
25/02/2020	GOVI On 07-May-20	719.98	Put	GOVI	9830	2	9830	2	0.00
25/02/2020	GOVI On 06-August-20			GOVI	731.81	730.2810	731.8120	730.2810	0.00
25/02/2020	GOVI On 06-August-20	728.14	Call	GOVI	36720	2	36720	2	0.00
25/02/2020	GOVI On 06-August-20	728.13	Call	GOVI	36820	2	36820	2	0.00
25/02/2020	GOVI On 06-August-20	728.12	Call	GOVI	36920	2	36920	2	0.00
25/02/2020	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 05-November-20			GOVI	744.92	743.2380	744.9220	743.2380	0.00
25/02/2020	GOVI On 05-November-20	737.83	Call	GOVI	70920	5	70920	5	0.00
25/02/2020	GOVI On 05-November-20	737.84	Call	GOVI	70820	5	70820	5	0.00
25/02/2020	GOVI On 05-November-20	737.85	Call	GOVI	70720	5	70720	5	0.00
25/02/2020	GOVI On 05-November-20	737.85	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 05-November-20	737.83	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 05-November-20	737.84	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 04-February-21			GOVI	758.49	756.5920	758.4880	756.5920	0.00
25/02/2020	GOVI On 04-February-21	750.95	Call	GOVI	75380	6	75380	6	0.00
25/02/2020	GOVI On 04-February-21	750.96	Call	GOVI	75280	6	75280	6	0.00
25/02/2020	GOVI On 04-February-21	750.94	Call	GOVI	75480	6	75480	6	0.00
25/02/2020	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
25/02/2020	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
25/02/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2020	IGOV On 07-May-20			Index Future	263.88	263.9290	263.8750	263.9290	1,009.00
25/02/2020	IGOV On 06-August-20			Index Future	268.64	268.6730	268.6420	268.6730	0.00
25/02/2020	IGOV On 05-November-20			Index Future	273.52	273.5030	273.5170	273.5030	0.00
25/02/2020	IGOV On 04-February-21			Index Future	278.56	278.4790	278.5600	278.4790	0.00
25/02/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
25/02/2020	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
25/02/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
25/02/2020	IS05 On 17-December-20			Interest Rate Swap	95.23	95.2300	95.2300	95.2300	0.00
25/02/2020	IS05 On 16-March-21			Interest Rate Swap	94.09	94.0900	94.0900	94.0900	0.00
25/02/2020	IS05 On 15-June-21			Interest Rate Swap	92.88	92.8800	92.8800	92.8800	0.00
25/02/2020	IS05 On 21-September-21			Interest Rate Swap	92.62	92.6300	92.6200	92.6300	0.00
25/02/2020	IS05 On 21-December-21			Interest Rate Swap	94.45	94.4600	94.4500	94.4600	51.00
25/02/2020	IS05 On 15-March-22			Interest Rate Swap	94.23	94.2500	94.2300	94.2500	0.00
25/02/2020	IS05 On 21-June-22			Interest Rate Swap	95.04	95.0600	95.0400	95.0600	0.00
25/02/2020	IS05 On 20-September-22			Interest Rate Swap	98.64	98.6800	98.6400	98.6800	0.00
25/02/2020	IS05 On 20-December-22			Interest Rate Swap	99.57	99.6200	99.5700	99.6200	0.00
25/02/2020	IS05 On 22-March-23			Interest Rate Swap	92.51	92.5800	92.5100	92.5800	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
25/02/2020	IS05 On 20-June-23			Interest Rate Swap	98.34	98.4200	98.3400	98.4200	0.00
25/02/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
25/02/2020	IS10 On 17-December-25			Interest Rate Swap	87.94	88.1000	87.9400	88.1000	0.00
25/02/2020	IS10 On 16-March-26			Interest Rate Swap	84.65	84.8200	84.6500	84.8200	0.00
25/02/2020	IS10 On 15-June-26			Interest Rate Swap	83.17	83.3400	83.1700	83.3400	0.00
25/02/2020	IS10 On 21-September-26			Interest Rate Swap	85.25	85.4200	85.2500	85.4200	0.00
25/02/2020	IS10 On 21-December-26			Interest Rate Swap	89.07	89.2300	89.0700	89.2300	0.00
25/02/2020	IS10 On 15-March-27			Interest Rate Swap	87.47	87.6400	87.4700	87.6400	0.00
25/02/2020	IS10 On 21-June-27			Interest Rate Swap	89.54	89.6900	89.5400	89.6900	0.00
25/02/2020	IS10 On 20-September-27			Interest Rate Swap	95.09	95.2400	95.0900	95.2400	0.00
25/02/2020	IS10 On 20-December-27			Interest Rate Swap	95.40	95.5500	95.4000	95.5500	0.00
25/02/2020	IS10 On 22-March-28			Interest Rate Swap	88.61	88.7600	88.6100	88.7600	0.00
25/02/2020	IS10 On 20-June-28			Interest Rate Swap	96.04	96.1900	96.0400	96.1900	0.00
25/02/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
25/02/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2020	R023 On 07-May-20			Bond Future	6.38	104.9298	6.3789	104.9298	67,917.00
25/02/2020	R023 On 07-May-20	6.90	Call	Bond Future	1399	1	1399	1	0.00
25/02/2020	R023 On 07-May-20	6.89	Call	Bond Future	1376	1	1376	1	0.00
25/02/2020	R023 On 07-May-20	6.91	Call	Bond Future	1423	1	1423	1	0.00
25/02/2020	R023 On 07-May-20	6.89	Put	Bond Future	65	0	65	0	0.00
25/02/2020	R023 On 07-May-20	6.90	Put	Bond Future	63	0	63	0	0.00
25/02/2020	R023 On 07-May-20	6.91	Put	Bond Future	61	0	61	0	0.00
25/02/2020	R023 On 06-August-20			Bond Future	6.28	106.8110	6.2778	106.8110	0.00
25/02/2020	R023 On 06-August-20	7.26	Call	Bond Future	2376	2	2376	2	0.00
25/02/2020	R023 On 06-August-20	7.28	Call	Bond Future	2420	2	2420	2	0.00
25/02/2020	R023 On 06-August-20	7.27	Call	Bond Future	2398	2	2398	2	0.00
25/02/2020	R023 On 06-August-20	7.28	Put	Bond Future	74	0	74	0	0.00
25/02/2020	R023 On 06-August-20	7.27	Put	Bond Future	75	0	75	0	0.00
25/02/2020	R023 On 06-August-20	7.26	Put	Bond Future	76	0	76	0	0.00
25/02/2020	R023 On 05-November-20			Bond Future	6.17	104.7563	6.1672	104.7563	0.00
25/02/2020	R023 On 05-November-20	7.46	Call	Bond Future	2838	3	2838	3	0.00
25/02/2020	R023 On 05-November-20	7.45	Call	Bond Future	2818	3	2818	3	0.00
25/02/2020	R023 On 05-November-20	7.47	Call	Bond Future	2858	3	2858	3	0.00
25/02/2020	R023 On 05-November-20	7.45	Put	Bond Future	88	0	88	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
25/02/2020	R023 On 05-November-20	7.46	Put	Bond Future	87	0	87	0	0.00
25/02/2020	R023 On 05-November-20	7.47	Put	Bond Future	86	0	86	0	0.00
25/02/2020	R023 On 04-February-21			Bond Future	6.01	106.6378	6.0148	106.6378	0.00
25/02/2020	R023 On 04-February-21	6.32	Call	Bond Future	1055	1	1055	1	0.00
25/02/2020	R023 On 04-February-21	6.34	Call	Bond Future	1082	1	1082	1	0.00
25/02/2020	R023 On 04-February-21	6.33	Call	Bond Future	1068	1	1068	1	0.00
25/02/2020	R023 On 04-February-21	6.33	Put	Bond Future	457	1	457	1	0.00
25/02/2020	R023 On 04-February-21	6.32	Put	Bond Future	464	1	464	1	0.00
25/02/2020	R023 On 04-February-21	6.34	Put	Bond Future	452	1	452	1	0.00
25/02/2020	R035 On 07-May-20			Bond Future	9.67	95.3559	9.6707	95.3559	118,227.00
25/02/2020	R035 On 07-May-20	9.11	Call	Bond Future	387	0	387	0	5,000.00
25/02/2020	R035 On 07-May-20	9.47	Call	Bond Future	1210	1	1210	1	0.00
25/02/2020	R035 On 07-May-20	9.85	Call	Bond Future	2664	3	2664	3	7,500.00
25/02/2020	R035 On 07-May-20	9.75	Call	Bond Future	2225	2	2225	2	5,000.00
25/02/2020	R035 On 07-May-20	9.48	Call	Bond Future	1241	1	1241	1	0.00
25/02/2020	R035 On 07-May-20	10.57	Call	Bond Future	6647	6	6647	6	0.00
25/02/2020	R035 On 07-May-20	10.75	Call	Bond Future	7747	8	7747	8	0.00
25/02/2020	R035 On 07-May-20	9.49	Call	Bond Future	1273	1	1273	1	0.00
25/02/2020	R035 On 07-May-20	9.55	Call	Bond Future	1467	1	1467	1	7,500.00
25/02/2020	R035 On 07-May-20	9.78	Call	Bond Future	2353	2	2353	2	3,530.00
25/02/2020	R035 On 07-May-20	9.18	Call	Bond Future	504	0	504	0	3,530.00
25/02/2020	R035 On 07-May-20	9.18	Put	Bond Future	4257	4	4257	4	0.00
25/02/2020	R035 On 07-May-20	9.49	Put	Bond Future	2630	3	2630	3	0.00
25/02/2020	R035 On 07-May-20	9.55	Put	Bond Future	2371	2	2371	2	0.00
25/02/2020	R035 On 07-May-20	9.75	Put	Bond Future	1638	2	1638	2	0.00
25/02/2020	R035 On 07-May-20	9.47	Put	Bond Future	2719	3	2719	3	0.00
25/02/2020	R035 On 07-May-20	9.85	Put	Bond Future	1345	1	1345	1	0.00
25/02/2020	R035 On 07-May-20	9.78	Put	Bond Future	1545	2	1545	2	0.00
25/02/2020	R035 On 07-May-20	10.75	Put	Bond Future	200	0	200	0	5,000.00
25/02/2020	R035 On 07-May-20	10.57	Put	Bond Future	295	0	295	0	3,530.00
25/02/2020	R035 On 07-May-20	9.48	Put	Bond Future	2674	3	2674	3	0.00
25/02/2020	R035 On 07-May-20	9.11	Put	Bond Future	4693	5	4693	5	0.00
25/02/2020	R035 On 06-August-20			Bond Future	9.75	97.0654	9.7453	97.0654	410.00
25/02/2020	R035 On 06-August-20	9.09	Call	Bond Future	944	1	944	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	R035 On 06-August-20	9.00	Call	Bond Future	768	1	768	1	24,761.00
25/02/2020	R035 On 06-August-20	9.92	Call	Bond Future	3623	4	3623	4	0.00
25/02/2020	R035 On 06-August-20	9.67	Call	Bond Future	2634	3	2634	3	500.00
25/02/2020	R035 On 06-August-20	10.45	Call	Bond Future	6149	6	6149	6	0.00
25/02/2020	R035 On 06-August-20	9.93	Call	Bond Future	3665	4	3665	4	0.00
25/02/2020	R035 On 06-August-20	8.75	Call	Bond Future	452	0	452	0	3,000.00
25/02/2020	R035 On 06-August-20	9.91	Call	Bond Future	3580	3	3580	3	0.00
25/02/2020	R035 On 06-August-20	9.93	Put	Bond Future	2328	2	2328	2	0.00
25/02/2020	R035 On 06-August-20	8.75	Put	Bond Future	8165	8	8165	8	0.00
25/02/2020	R035 On 06-August-20	9.91	Put	Bond Future	2387	2	2387	2	0.00
25/02/2020	R035 On 06-August-20	10.45	Put	Bond Future	1194	1	1194	1	500.00
25/02/2020	R035 On 06-August-20	9.00	Put	Bond Future	6460	7	6460	7	0.00
25/02/2020	R035 On 06-August-20	9.92	Put	Bond Future	2357	2	2357	2	0.00
25/02/2020	R035 On 06-August-20	9.67	Put	Bond Future	3188	3	3188	3	0.00
25/02/2020	R035 On 06-August-20	9.09	Put	Bond Future	5922	6	5922	6	0.00
25/02/2020	R035 On 05-November-20			Bond Future	9.82	94.2693	9.8246	94.2693	0.00
25/02/2020	R035 On 05-November-20	10.33	Call	Bond Future	5624	5	5624	5	0.00
25/02/2020	R035 On 05-November-20	10.34	Call	Bond Future	5671	6	5671	6	0.00
25/02/2020	R035 On 05-November-20	10.32	Call	Bond Future	5578	5	5578	5	0.00
25/02/2020	R035 On 05-November-20	10.32	Put	Bond Future	2108	2	2108	2	0.00
25/02/2020	R035 On 05-November-20	10.33	Put	Bond Future	2087	2	2087	2	0.00
25/02/2020	R035 On 05-November-20	10.34	Put	Bond Future	2066	2	2066	2	0.00
25/02/2020	R035 On 04-February-21			Bond Future	9.91	95.9622	9.9069	95.9622	0.00
25/02/2020	R035 On 04-February-21	10.14	Call	Bond Future	5070	5	5070	5	0.00
25/02/2020	R035 On 04-February-21	10.06	Call	Bond Future	4755	5	4755	5	0.00
25/02/2020	R035 On 04-February-21	10.05	Call	Bond Future	4717	5	4717	5	0.00
25/02/2020	R035 On 04-February-21	10.04	Call	Bond Future	4678	5	4678	5	0.00
25/02/2020	R035 On 04-February-21	11.14	Call	Bond Future	9637	9	9637	9	0.00
25/02/2020	R035 On 04-February-21	10.05	Put	Bond Future	3712	4	3712	4	0.00
25/02/2020	R035 On 04-February-21	10.04	Put	Bond Future	3743	4	3743	4	0.00
25/02/2020	R035 On 04-February-21	10.14	Put	Bond Future	3441	4	3441	4	650.00
25/02/2020	R035 On 04-February-21	11.14	Put	Bond Future	1475	2	1475	2	650.00
25/02/2020	R035 On 04-February-21	10.06	Put	Bond Future	3681	4	3681	4	0.00
25/02/2020	R186 On 07-May-20			Bond Future	7.89	117.0790	7.8876	117.0790	85,255.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	R186 On 07-May-20	8.08	Call	Bond Future	1779	2	1779	2	0.00
25/02/2020	R186 On 07-May-20	8.50	Call	Bond Future	3531	3	3531	3	0.00
25/02/2020	R186 On 07-May-20	8.93	Call	Bond Future	5611	5	5611	5	0.00
25/02/2020	R186 On 07-May-20	8.09	Call	Bond Future	1815	2	1815	2	0.00
25/02/2020	R186 On 07-May-20	7.90	Call	Bond Future	1199	1	1199	1	0.00
25/02/2020	R186 On 07-May-20	8.28	Call	Bond Future	2556	2	2556	2	0.00
25/02/2020	R186 On 07-May-20	8.07	Call	Bond Future	1744	2	1744	2	0.00
25/02/2020	R186 On 07-May-20	7.60	Call	Bond Future	520	0	520	0	0.00
25/02/2020	R186 On 07-May-20	8.07	Put	Bond Future	747	1	747	1	0.00
25/02/2020	R186 On 07-May-20	7.60	Put	Bond Future	2114	2	2114	2	0.00
25/02/2020	R186 On 07-May-20	8.93	Put	Bond Future	64	0	64	0	0.00
25/02/2020	R186 On 07-May-20	8.09	Put	Bond Future	710	1	710	1	0.00
25/02/2020	R186 On 07-May-20	7.90	Put	Bond Future	1132	1	1132	1	2,500.00
25/02/2020	R186 On 07-May-20	8.28	Put	Bond Future	426	0	426	0	0.00
25/02/2020	R186 On 07-May-20	8.50	Put	Bond Future	229	0	229	0	23,172.00
25/02/2020	R186 On 07-May-20	8.08	Put	Bond Future	728	1	728	1	0.00
25/02/2020	R186 On 06-August-20			Bond Future	7.92	113.8749	7.9225	113.8749	1,870.00
25/02/2020	R186 On 06-August-20	8.37	Call	Bond Future	3215	3	3215	3	0.00
25/02/2020	R186 On 06-August-20	8.25	Call	Bond Future	2774	3	2774	3	0.00
25/02/2020	R186 On 06-August-20	8.38	Call	Bond Future	3253	3	3253	3	0.00
25/02/2020	R186 On 06-August-20	8.36	Call	Bond Future	3177	3	3177	3	0.00
25/02/2020	R186 On 06-August-20	8.36	Put	Bond Future	884	1	884	1	0.00
25/02/2020	R186 On 06-August-20	8.25	Put	Bond Future	1052	1	1052	1	3,150.00
25/02/2020	R186 On 06-August-20	8.38	Put	Bond Future	857	1	857	1	0.00
25/02/2020	R186 On 06-August-20	8.37	Put	Bond Future	871	1	871	1	0.00
25/02/2020	R186 On 05-November-20			Bond Future	7.96	115.8726	7.9575	115.8726	0.00
25/02/2020	R186 On 05-November-20	8.66	Call	Bond Future	4376	4	4376	4	0.00
25/02/2020	R186 On 05-November-20	8.65	Call	Bond Future	4337	4	4337	4	0.00
25/02/2020	R186 On 05-November-20	8.64	Call	Bond Future	4299	4	4299	4	0.00
25/02/2020	R186 On 05-November-20	8.34	Call	Bond Future	3223	3	3223	3	3,500.00
25/02/2020	R186 On 05-November-20	9.26	Call	Bond Future	6828	7	6828	7	0.00
25/02/2020	R186 On 05-November-20	7.84	Call	Bond Future	1769	2	1769	2	3,500.00
25/02/2020	R186 On 05-November-20	8.34	Put	Bond Future	1284	1	1284	1	0.00
25/02/2020	R186 On 05-November-20	9.26	Put	Bond Future	396	0	396	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2020	R186 On 05-November-20	7.84	Put	Bond Future	2373	3	2373	3	0.00
25/02/2020	R186 On 05-November-20	8.65	Put	Bond Future	857	1	857	1	0.00
25/02/2020	R186 On 05-November-20	8.64	Put	Bond Future	869	1	869	1	0.00
25/02/2020	R186 On 05-November-20	8.66	Put	Bond Future	846	1	846	1	0.00
25/02/2020	R186 On 04-February-21			Bond Future	7.99	112.6516	7.9906	112.6516	0.00
25/02/2020	R186 On 04-February-21	8.15	Call	Bond Future	2843	3	2843	3	0.00
25/02/2020	R186 On 04-February-21	8.16	Call	Bond Future	2871	3	2871	3	0.00
25/02/2020	R186 On 04-February-21	8.17	Call	Bond Future	2900	3	2900	3	0.00
25/02/2020	R186 On 04-February-21	8.16	Put	Bond Future	2038	2	2038	2	0.00
25/02/2020	R186 On 04-February-21	8.17	Put	Bond Future	2018	2	2018	2	0.00
25/02/2020	R186 On 04-February-21	8.15	Put	Bond Future	2059	2	2059	2	0.00
25/02/2020	R197 On 07-May-20			Bond Future	308.99	309.0103	308.9936	309.0103	2,507.00
25/02/2020	R197 On 06-August-20			Bond Future	306.87	306.8642	306.8745	306.8642	0.00
25/02/2020	R197 On 05-November-20			Bond Future	312.38	312.3194	312.3824	312.3194	0.00
25/02/2020	R197 On 04-February-21			Bond Future	310.18	310.0363	310.1764	310.0363	0.00
25/02/2020	R202 On 07-May-20			Bond Future	229.04	229.0509	229.0444	229.0509	8,483.00
25/02/2020	R202 On 06-August-20			Bond Future	229.10	229.0908	229.1044	229.0908	0.00
25/02/2020	R202 On 05-November-20			Bond Future	233.22	233.1637	233.2168	233.1637	0.00
25/02/2020	R202 On 04-February-21			Bond Future	233.29	233.1747	233.2856	233.1747	0.00
25/02/2020	R208 On 07-May-20			Bond Future	6.07	101.3431	6.0693	101.3431	16,649.00
25/02/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
25/02/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
25/02/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
25/02/2020	R208 On 07-May-20	4.81	Put	Bond Future	1085	1	1085	1	0.00
25/02/2020	R208 On 07-May-20	4.80	Put	Bond Future	1094	1	1094	1	0.00
25/02/2020	R208 On 07-May-20	4.82	Put	Bond Future	1077	1	1077	1	0.00
25/02/2020	R208 On 06-August-20			Bond Future	5.60	103.1601	5.5978	103.1601	0.00
25/02/2020	R208 On 06-August-20	5.56	Call	Bond Future	80	0	80	0	0.00
25/02/2020	R208 On 06-August-20	5.57	Call	Bond Future	83	0	83	0	0.00
25/02/2020	R208 On 06-August-20	5.55	Call	Bond Future	77	0	77	0	0.00
25/02/2020	R208 On 06-August-20	5.55	Put	Bond Future	107	0	107	0	0.00
25/02/2020	R208 On 06-August-20	5.56	Put	Bond Future	104	0	104	0	0.00
25/02/2020	R208 On 06-August-20	5.57	Put	Bond Future	100	0	100	0	0.00
25/02/2020	R208 On 05-November-20			Bond Future	4.53	101.5681	4.5337	101.5681	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
25/02/2020	R208 On 05-November-20	4.79	Call	Bond Future	132	0	132	0	0.00
25/02/2020	R208 On 05-November-20	4.78	Call	Bond Future	129	0	129	0	0.00
25/02/2020	R208 On 05-November-20	4.77	Call	Bond Future	126	0	126	0	0.00
25/02/2020	R208 On 05-November-20	4.78	Put	Bond Future	34	0	34	0	0.00
25/02/2020	R208 On 05-November-20	4.77	Put	Bond Future	35	0	35	0	0.00
25/02/2020	R208 On 05-November-20	4.79	Put	Bond Future	33	0	33	0	0.00
25/02/2020	R209 On 07-May-20			Bond Future	9.72	72.6825	9.7238	72.6825	67,905.00
25/02/2020	R209 On 07-May-20	9.45	Call	Bond Future	848	1	848	1	0.00
25/02/2020	R209 On 07-May-20	9.47	Call	Bond Future	894	1	894	1	0.00
25/02/2020	R209 On 07-May-20	9.46	Call	Bond Future	871	1	871	1	0.00
25/02/2020	R209 On 07-May-20	9.46	Put	Bond Future	2573	3	2573	3	0.00
25/02/2020	R209 On 07-May-20	9.47	Put	Bond Future	2531	3	2531	3	0.00
25/02/2020	R209 On 07-May-20	9.45	Put	Bond Future	2616	3	2616	3	0.00
25/02/2020	R209 On 06-August-20			Bond Future	9.79	73.9856	9.7949	73.9856	200.00
25/02/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
25/02/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
25/02/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
25/02/2020	R209 On 06-August-20	5.56	Put	Bond Future	35227	35	35227	35	0.00
25/02/2020	R209 On 06-August-20	5.55	Put	Bond Future	35335	36	35335	36	0.00
25/02/2020	R209 On 06-August-20	5.57	Put	Bond Future	35118	35	35118	35	0.00
25/02/2020	R209 On 05-November-20			Bond Future	9.87	72.1337	9.8668	72.1337	0.00
25/02/2020	R209 On 05-November-20	10.00	Call	Bond Future	3515	3	3515	3	0.00
25/02/2020	R209 On 05-November-20	10.02	Call	Bond Future	3584	3	3584	3	0.00
25/02/2020	R209 On 05-November-20	10.01	Call	Bond Future	3550	3	3550	3	0.00
25/02/2020	R209 On 05-November-20	10.01	Put	Bond Future	2672	3	2672	3	0.00
25/02/2020	R209 On 05-November-20	10.02	Put	Bond Future	2646	3	2646	3	0.00
25/02/2020	R209 On 05-November-20	10.00	Put	Bond Future	2699	3	2699	3	0.00
25/02/2020	R209 On 04-February-21			Bond Future	9.94	73.4290	9.9396	73.4290	0.00
25/02/2020	R209 On 04-February-21	10.11	Call	Bond Future	4167	4	4167	4	0.00
25/02/2020	R209 On 04-February-21	10.12	Call	Bond Future	4201	4	4201	4	0.00
25/02/2020	R209 On 04-February-21	10.10	Call	Bond Future	4133	4	4133	4	0.00
25/02/2020	R209 On 04-February-21	10.10	Put	Bond Future	3164	3	3164	3	0.00
25/02/2020	R209 On 04-February-21	10.11	Put	Bond Future	3138	3	3138	3	0.00
25/02/2020	R209 On 04-February-21	10.12	Put	Bond Future	3112	3	3112	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
25/02/2020	R210 On 07-May-20			Bond Future	188.14	188.1505	188.1442	188.1505	1,935.00
25/02/2020	R210 On 06-August-20			Bond Future	191.58	191.5699	191.5803	191.5699	0.00
25/02/2020	R210 On 05-November-20			Bond Future	192.31	192.2642	192.3074	192.2642	0.00
25/02/2020	R210 On 04-February-21			Bond Future	195.85	195.7612	195.8524	195.7612	0.00
25/02/2020	R212 On 07-May-20			Bond Future	165.05	165.0587	165.0487	165.0587	6,719.00
25/02/2020	R212 On 06-August-20			Bond Future	165.78	165.7728	165.7774	165.7728	0.00
25/02/2020	R212 On 05-November-20			Bond Future	168.75	168.7199	168.7529	168.7199	0.00
25/02/2020	R212 On 04-February-21			Bond Future	169.54	169.4692	169.5443	169.4692	0.00
25/02/2020	R213 On 07-May-20			Bond Future	9.06	87.1434	9.0607	87.1434	18,251.00
25/02/2020	R213 On 07-May-20	9.00	Call	Bond Future	1292	1	1292	1	0.00
25/02/2020	R213 On 07-May-20	9.02	Call	Bond Future	1352	1	1352	1	0.00
25/02/2020	R213 On 07-May-20	9.01	Call	Bond Future	1322	1	1322	1	0.00
25/02/2020	R213 On 07-May-20	9.00	Put	Bond Future	1667	2	1667	2	0.00
25/02/2020	R213 On 07-May-20	9.02	Put	Bond Future	1603	2	1603	2	0.00
25/02/2020	R213 On 07-May-20	9.01	Put	Bond Future	1635	2	1635	2	0.00
25/02/2020	R213 On 06-August-20			Bond Future	9.12	88.7058	9.1221	88.7058	300.00
25/02/2020	R213 On 06-August-20	9.29	Call	Bond Future	2838	3	2838	3	0.00
25/02/2020	R213 On 06-August-20	9.31	Call	Bond Future	2909	3	2909	3	0.00
25/02/2020	R213 On 06-August-20	9.30	Call	Bond Future	2874	3	2874	3	0.00
25/02/2020	R213 On 06-August-20	9.30	Put	Bond Future	1807	2	1807	2	0.00
25/02/2020	R213 On 06-August-20	9.31	Put	Bond Future	1783	2	1783	2	0.00
25/02/2020	R213 On 06-August-20	9.29	Put	Bond Future	1831	2	1831	2	0.00
25/02/2020	R213 On 05-November-20			Bond Future	9.19	86.7135	9.1888	86.7135	0.00
25/02/2020	R213 On 05-November-20	9.59	Call	Bond Future	4155	4	4155	4	0.00
25/02/2020	R213 On 05-November-20	9.60	Call	Bond Future	4193	4	4193	4	0.00
25/02/2020	R213 On 05-November-20	9.61	Call	Bond Future	4232	4	4232	4	0.00
25/02/2020	R213 On 05-November-20	9.61	Put	Bond Future	1778	2	1778	2	0.00
25/02/2020	R213 On 05-November-20	9.59	Put	Bond Future	1815	2	1815	2	0.00
25/02/2020	R213 On 05-November-20	9.60	Put	Bond Future	1797	2	1797	2	0.00
25/02/2020	R213 On 04-February-21			Bond Future	9.26	88.2709	9.2577	88.2709	0.00
25/02/2020	R213 On 04-February-21	9.41	Call	Bond Future	3712	4	3712	4	0.00
25/02/2020	R213 On 04-February-21	9.40	Call	Bond Future	3680	4	3680	4	0.00
25/02/2020	R213 On 04-February-21	9.39	Call	Bond Future	3648	3	3648	3	0.00
25/02/2020	R213 On 04-February-21	9.40	Put	Bond Future	2857	3	2857	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
25/02/2020	R213 On 04-February-21	9.39	Put	Bond Future	2883	3	2883	3	0.00
25/02/2020	R213 On 04-February-21	9.41	Put	Bond Future	2832	3	2832	3	0.00
25/02/2020	R214 On 07-May-20			Bond Future	9.95	71.0547	9.9517	71.0547	16,772.00
25/02/2020	R214 On 07-May-20	9.76	Call	Bond Future	1109	1	1109	1	0.00
25/02/2020	R214 On 07-May-20	9.77	Call	Bond Future	1137	1	1137	1	0.00
25/02/2020	R214 On 07-May-20	9.75	Call	Bond Future	1082	1	1082	1	0.00
25/02/2020	R214 On 07-May-20	9.31	Call	Bond Future	278	0	278	0	1,250.00
25/02/2020	R214 On 07-May-20	9.91	Call	Bond Future	1565	2	1565	2	1,250.00
25/02/2020	R214 On 07-May-20	10.66	Call	Bond Future	4834	5	4834	5	0.00
25/02/2020	R214 On 07-May-20	9.91	Put	Bond Future	1841	2	1841	2	0.00
25/02/2020	R214 On 07-May-20	9.75	Put	Bond Future	2434	3	2434	3	0.00
25/02/2020	R214 On 07-May-20	9.31	Put	Bond Future	4727	5	4727	5	0.00
25/02/2020	R214 On 07-May-20	10.66	Put	Bond Future	392	0	392	0	1,250.00
25/02/2020	R214 On 07-May-20	9.76	Put	Bond Future	2394	2	2394	2	0.00
25/02/2020	R214 On 07-May-20	9.77	Put	Bond Future	2353	2	2353	2	0.00
25/02/2020	R214 On 06-August-20			Bond Future	10.02	72.3286	10.0214	72.3286	300.00
25/02/2020	R214 On 06-August-20	9.97	Call	Bond Future	2510	2	2510	2	0.00
25/02/2020	R214 On 06-August-20	9.98	Call	Bond Future	2543	2	2543	2	0.00
25/02/2020	R214 On 06-August-20	9.99	Call	Bond Future	2577	3	2577	3	0.00
25/02/2020	R214 On 06-August-20	9.99	Put	Bond Future	2782	3	2782	3	0.00
25/02/2020	R214 On 06-August-20	9.97	Put	Bond Future	2847	3	2847	3	0.00
25/02/2020	R214 On 06-August-20	9.98	Put	Bond Future	2815	3	2815	3	0.00
25/02/2020	R214 On 05-November-20			Bond Future	10.09	70.3024	10.0945	70.3024	0.00
25/02/2020	R214 On 05-November-20	10.25	Call	Bond Future	3790	4	3790	4	0.00
25/02/2020	R214 On 05-November-20	10.26	Call	Bond Future	3825	4	3825	4	0.00
25/02/2020	R214 On 05-November-20	10.24	Call	Bond Future	3754	4	3754	4	0.00
25/02/2020	R214 On 05-November-20	10.24	Put	Bond Future	2826	3	2826	3	0.00
25/02/2020	R214 On 05-November-20	10.25	Put	Bond Future	2798	3	2798	3	0.00
25/02/2020	R214 On 05-November-20	10.26	Put	Bond Future	2771	3	2771	3	0.00
25/02/2020	R214 On 04-February-21			Bond Future	10.17	71.5650	10.1700	71.5650	0.00
25/02/2020	R214 On 04-February-21	10.31	Call	Bond Future	4359	4	4359	4	0.00
25/02/2020	R214 On 04-February-21	10.33	Call	Bond Future	4429	4	4429	4	0.00
25/02/2020	R214 On 04-February-21	10.32	Call	Bond Future	4394	4	4394	4	0.00
25/02/2020	R214 On 04-February-21	10.32	Put	Bond Future	3449	4	3449	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
25/02/2020	R214 On 04-February-21	10.33	Put	Bond Future	3421	4	3421	4	0.00
25/02/2020	R214 On 04-February-21	10.31	Put	Bond Future	3477	4	3477	4	0.00
25/02/2020	R248 On 07-May-20			Bond Future	10.07	89.2982	10.0742	89.2982	91,017.00
25/02/2020	R248 On 07-May-20	9.77	Call	Bond Future	1006	1	1006	1	0.00
25/02/2020	R248 On 07-May-20	10.70	Call	Bond Future	5523	5	5523	5	0.00
25/02/2020	R248 On 07-May-20	9.79	Call	Bond Future	1066	1	1066	1	0.00
25/02/2020	R248 On 07-May-20	10.20	Call	Bond Future	2699	3	2699	3	0.00
25/02/2020	R248 On 07-May-20	9.69	Call	Bond Future	785	1	785	1	300.00
25/02/2020	R248 On 07-May-20	9.78	Call	Bond Future	1036	1	1036	1	0.00
25/02/2020	R248 On 07-May-20	9.78	Put	Bond Future	3534	4	3534	4	0.00
25/02/2020	R248 On 07-May-20	10.20	Put	Bond Future	1667	2	1667	2	300.00
25/02/2020	R248 On 07-May-20	9.69	Put	Bond Future	4073	4	4073	4	0.00
25/02/2020	R248 On 07-May-20	9.77	Put	Bond Future	3592	4	3592	4	0.00
25/02/2020	R248 On 07-May-20	10.70	Put	Bond Future	591	1	591	1	300.00
25/02/2020	R248 On 07-May-20	9.79	Put	Bond Future	3478	4	3478	4	0.00
25/02/2020	R248 On 06-August-20			Bond Future	10.15	90.8991	10.1472	90.8991	400.00
25/02/2020	R248 On 06-August-20	9.25	Call	Bond Future	631	1	631	1	20,640.00
25/02/2020	R248 On 06-August-20	10.18	Call	Bond Future	3489	3	3489	3	0.00
25/02/2020	R248 On 06-August-20	10.20	Call	Bond Future	3576	4	3576	4	0.00
25/02/2020	R248 On 06-August-20	9.00	Call	Bond Future	352	0	352	0	3,000.00
25/02/2020	R248 On 06-August-20	10.19	Call	Bond Future	3532	3	3532	3	0.00
25/02/2020	R248 On 06-August-20	10.19	Put	Bond Future	3183	3	3183	3	0.00
25/02/2020	R248 On 06-August-20	10.20	Put	Bond Future	3146	3	3146	3	0.00
25/02/2020	R248 On 06-August-20	9.00	Put	Bond Future	10690	11	10690	11	0.00
25/02/2020	R248 On 06-August-20	10.18	Put	Bond Future	3221	3	3221	3	0.00
25/02/2020	R248 On 06-August-20	9.25	Put	Bond Future	8543	9	8543	9	0.00
25/02/2020	R248 On 05-November-20			Bond Future	10.22	88.0581	10.2236	88.0581	0.00
25/02/2020	R248 On 05-November-20	10.04	Call	Bond Future	3189	3	3189	3	0.00
25/02/2020	R248 On 05-November-20	10.03	Call	Bond Future	3151	3	3151	3	0.00
25/02/2020	R248 On 05-November-20	10.02	Call	Bond Future	3113	3	3113	3	0.00
25/02/2020	R248 On 05-November-20	10.03	Put	Bond Future	4738	5	4738	5	0.00
25/02/2020	R248 On 05-November-20	10.02	Put	Bond Future	4783	5	4783	5	0.00
25/02/2020	R248 On 05-November-20	10.04	Put	Bond Future	4693	5	4693	5	0.00
25/02/2020	R248 On 04-February-21			Bond Future	10.30	89.6396	10.3027	89.6396	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
25/02/2020	R248 On 04-February-21	10.46	Call	Bond Future	5375	5	5375	5	0.00
25/02/2020	R248 On 04-February-21	10.47	Call	Bond Future	5418	5	5418	5	0.00
25/02/2020	R248 On 04-February-21	10.48	Call	Bond Future	5461	5	5461	5	0.00
25/02/2020	R248 On 04-February-21	10.48	Put	Bond Future	4070	4	4070	4	0.00
25/02/2020	R248 On 04-February-21	10.46	Put	Bond Future	4139	4	4139	4	0.00
25/02/2020	R248 On 04-February-21	10.47	Put	Bond Future	4105	4	4105	4	0.00