



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/01/2020 TO: 22/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	1386 On 28-February-31			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
22/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	2025 On 06-February-20			Bond Future	135.72	135.8813	135.7151	135.8813	2,083.00
22/01/2020	2025 On 07-May-20			Bond Future	138.15	138.3218	138.1520	138.3218	3,000.00
22/01/2020	2025 On 06-August-20			Bond Future	139.20	139.3697	139.1970	139.3697	0.00
22/01/2020	2025 On 05-November-20			Bond Future	141.70	141.8770	141.7017	141.8770	0.00
22/01/2020	2025 On 04-February-21			Bond Future	142.65	142.8309	142.6540	142.8309	0.00
22/01/2020	2029 On 06-February-20			Bond Future	101.04	101.2745	101.0398	101.2745	3,765.00
22/01/2020	2029 On 07-May-20			Bond Future	101.75	101.9900	101.7507	101.9900	0.00
22/01/2020	2029 On 06-August-20			Bond Future	103.62	103.8639	103.6202	103.8639	0.00
22/01/2020	2029 On 05-November-20			Bond Future	104.35	104.5991	104.3514	104.5991	0.00
22/01/2020	2030 On 06-February-20			Bond Future	8.99	93.7829	93.7970	93.7829	79,913.00
22/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	653	1	1	1	5,820.00
22/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1727	2	2	2	0.00
22/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	3	0	0	0	5,820.00
22/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1197	1	1	1	0.00
22/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2541	3	3	3	0.00
22/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1242	1	1	1	0.00
22/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1288	1	1	1	0.00
22/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	249	0	0	0	0.00
22/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	281	0	0	0	0.00
22/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	139	0	0	0	5,000.00
22/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3777	4	4	4	0.00
22/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	48	0	0	0	5,000.00
22/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	265	0	0	0	0.00
22/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	602	1	1	1	0.00
22/01/2020	2030 On 07-May-20			Bond Future	9.06	95.4441	95.4579	95.4441	540.00
22/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	1000	1	1	1	0.00
22/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	977	1	1	1	0.00
22/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	955	1	1	1	0.00
22/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2647	3	3	3	0.00
22/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2687	3	3	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
22/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2608	3	3	3	0.00
22/01/2020	2030 On 06-August-20			Bond Future	9.13	93.1425	93.1567	93.1425	0.00
22/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2252	2	2	2	0.00
22/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2313	2	2	2	0.00
22/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2282	2	2	2	0.00
22/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2476	3	2	3	0.00
22/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2447	3	2	3	0.00
22/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2506	3	3	3	0.00
22/01/2020	2030 On 05-November-20			Bond Future	9.20	94.8194	94.8341	94.8194	0.00
22/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2426	3	2	3	1,000.00
22/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	924	1	1	1	1,000.00
22/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3461	4	3	4	0.00
22/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1652	2	2	2	3,000.00
22/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	6070	6	6	6	0.00
22/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3495	4	3	4	0.00
22/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2399	3	2	3	16,000.00
22/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7381	7	7	7	0.00
22/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3528	4	4	4	0.00
22/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7801	8	8	8	0.00
22/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2981	3	3	3	3,000.00
22/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1244	1	1	1	16,000.00
22/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3405	4	3	4	0.00
22/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5269	5	5	5	0.00
22/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	772	1	1	1	3,000.00
22/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2379	2	2	2	0.00
22/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2427	3	2	3	0.00
22/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4454	5	4	5	0.00
22/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2814	3	3	3	0.00
22/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	880	1	1	1	16,000.00
22/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2403	3	2	3	0.00
22/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1234	1	1	1	1,000.00
22/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3373	3	3	3	0.00
22/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6129	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2020	2032 On 06-February-20			Bond Future	9.38	94.8793	94.8967	94.8793	71,272.00
22/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	718	1	1	1	0.00
22/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	754	1	1	1	0.00
22/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	683	1	1	1	0.00
22/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	703	1	1	1	0.00
22/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	670	1	1	1	0.00
22/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	638	1	1	1	0.00
22/01/2020	2032 On 07-May-20			Bond Future	9.46	92.4012	92.4185	92.4012	3,555.00
22/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	1041	1	1	1	0.00
22/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1093	1	1	1	0.00
22/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	1067	1	1	1	0.00
22/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	2935	3	3	3	0.00
22/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	2892	3	3	3	0.00
22/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	2977	3	3	3	0.00
22/01/2020	2032 On 06-August-20			Bond Future	9.53	94.0525	94.0703	94.0525	0.00
22/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2433	3	2	3	0.00
22/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2465	3	2	3	0.00
22/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2498	3	2	3	0.00
22/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	2913	3	3	3	0.00
22/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	2979	3	3	3	0.00
22/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	2946	3	3	3	0.00
22/01/2020	2032 On 05-November-20			Bond Future	9.61	91.5886	91.6070	91.5886	0.00
22/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3887	4	4	4	0.00
22/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9494	10	9	10	0.00
22/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	9082	9	9	9	0.00
22/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1937	2	2	2	3,000.00
22/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3373	3	3	3	3,000.00
22/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2837	3	3	3	1,000.00
22/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3923	4	4	4	0.00
22/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1549	2	2	2	1,000.00
22/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3850	4	4	4	0.00
22/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	2974	3	3	3	0.00
22/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5226	5	5	5	0.00
22/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	5989	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	736	1	1	1	1,000.00
22/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	3946	4	4	4	0.00
22/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	2921	3	3	3	0.00
22/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3387	3	3	3	0.00
22/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	2947	3	3	3	0.00
22/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	826	1	1	1	3,000.00
22/01/2020	2033 On 06-February-20			Bond Future	100.68	100.8185	100.6802	100.8185	6,960.00
22/01/2020	2033 On 07-May-20			Bond Future	101.30	101.4437	101.3026	101.4437	0.00
22/01/2020	2033 On 06-August-20			Bond Future	103.16	103.3075	103.1638	103.3075	0.00
22/01/2020	2033 On 05-November-20			Bond Future	103.81	103.9550	103.8091	103.9550	0.00
22/01/2020	2037 On 06-February-20			Bond Future	9.89	88.9951	88.9397	88.9951	70,102.00
22/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	225	0	0	0	0.00
22/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	209	0	0	0	0.00
22/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	193	0	0	0	0.00
22/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	1857	2	2	2	0.00
22/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	1919	2	2	2	0.00
22/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	1797	2	2	2	0.00
22/01/2020	2037 On 07-May-20			Bond Future	9.97	90.5715	90.5147	90.5715	0.00
22/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	961	1	1	1	0.00
22/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	986	1	1	1	0.00
22/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	1012	1	1	1	0.00
22/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3709	4	4	4	0.00
22/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	3811	4	4	4	0.00
22/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3760	4	4	4	0.00
22/01/2020	2037 On 06-August-20			Bond Future	10.05	87.9301	87.8723	87.9301	0.00
22/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2455	3	2	3	0.00
22/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2488	3	2	3	0.00
22/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2421	2	2	2	0.00
22/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	3831	4	4	4	0.00
22/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3790	4	4	4	0.00
22/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3750	4	4	4	0.00
22/01/2020	2037 On 05-November-20			Bond Future	10.13	89.5152	89.4567	89.5152	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
22/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	4080	4	4	4	0.00
22/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	4005	4	4	4	0.00
22/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	4042	4	4	4	0.00
22/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3742	4	4	4	0.00
22/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3675	4	4	4	0.00
22/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3709	4	4	4	0.00
22/01/2020	2038 On 06-February-20			Bond Future	116.22	116.2484	116.2177	116.2484	10,886.00
22/01/2020	2038 On 07-May-20			Bond Future	118.30	118.3362	118.3044	118.3362	0.00
22/01/2020	2038 On 06-August-20			Bond Future	118.80	118.8302	118.7982	118.8302	0.00
22/01/2020	2038 On 05-November-20			Bond Future	120.94	120.9680	120.9356	120.9680	0.00
22/01/2020	2040 On 06-February-20			Bond Future	10.01	91.5620	91.5830	91.5620	42,432.00
22/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	154	0	0	0	0.00
22/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
22/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	181	0	0	0	0.00
22/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
22/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	167	0	0	0	0.00
22/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2307	2	2	2	0.00
22/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2238	2	2	2	0.00
22/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	8683	9	9	9	0.00
22/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2377	2	2	2	0.00
22/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14445	14	14	14	0.00
22/01/2020	2040 On 07-May-20			Bond Future	10.09	93.1839	93.2048	93.1839	2,083.00
22/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	576	1	1	1	2,640.00
22/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1991	2	2	2	2,640.00
22/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1170	1	1	1	0.00
22/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1141	1	1	1	0.00
22/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	1112	1	1	1	0.00
22/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4053	4	4	4	0.00
22/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	3945	4	4	4	0.00
22/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	3999	4	4	4	0.00
22/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2741	3	3	3	0.00
22/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5448	5	5	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
22/01/2020	2040 On 06-August-20			Bond Future	10.18	90.3383	90.3597	90.3383	0.00
22/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2676	3	3	3	0.00
22/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2749	3	3	3	0.00
22/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2712	3	3	3	0.00
22/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	3916	4	4	4	0.00
22/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	3832	4	4	4	0.00
22/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	3874	4	4	4	0.00
22/01/2020	2040 On 05-November-20			Bond Future	10.26	91.9671	91.9892	91.9671	0.00
22/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2370	3	2	3	2,000.00
22/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	4071	4	4	4	2,000.00
22/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1753	2	2	2	2,000.00
22/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3232	3	3	3	2,000.00
22/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4345	4	4	4	0.00
22/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	11051	11	11	11	0.00
22/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4385	5	4	5	0.00
22/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	10045	10	10	10	0.00
22/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4425	5	4	5	0.00
22/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	3996	4	4	4	0.00
22/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1314	1	1	1	2,000.00
22/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	7854	8	8	8	0.00
22/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5242	5	5	5	0.00
22/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	3960	4	4	4	0.00
22/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1042	1	1	1	2,000.00
22/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4291	4	4	4	0.00
22/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4032	4	4	4	0.00
22/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6554	7	7	7	0.00
22/01/2020	2044 On 06-February-20			Bond Future	10.11	88.0242	88.0451	88.0242	52,324.00
22/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	93	0	0	0	0.00
22/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
22/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	71	0	0	0	328.00
22/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	102	0	0	0	0.00
22/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	5115	5	5	5	0.00
22/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	85	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
22/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	2852	3	3	3	0.00
22/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3004	3	3	3	0.00
22/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	16	0	0	0	328.00
22/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	2928	3	3	3	0.00
22/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3160	3	3	3	0.00
22/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	8918	9	9	9	0.00
22/01/2020	2044 On 07-May-20			Bond Future	10.19	89.5834	89.6042	89.5834	6,499.00
22/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5516	6	6	6	0.00
22/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	972	1	1	1	0.00
22/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	194	0	0	0	100.00
22/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1554	2	2	2	100.00
22/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	143	0	0	0	556.00
22/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	1026	1	1	1	0.00
22/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	311	0	0	0	129.00
22/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1519	2	2	2	129.00
22/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	7188	7	7	7	0.00
22/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	998	1	1	1	0.00
22/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1321	1	1	1	556.00
22/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6765	7	7	7	0.00
22/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	602	1	1	1	556.00
22/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	538	1	1	1	100.00
22/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8102	8	8	8	0.00
22/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3618	4	4	4	0.00
22/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4214	4	4	4	0.00
22/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3274	3	3	3	0.00
22/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4271	4	4	4	0.00
22/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6555	7	7	7	0.00
22/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3321	3	3	3	0.00
22/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	848	1	1	1	129.00
22/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7515	8	8	8	0.00
22/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4157	4	4	4	0.00
22/01/2020	2044 On 06-August-20			Bond Future	10.28	86.7986	86.8198	86.7986	0.00
22/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	679	1	1	1	602.00
22/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1880	2	2	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
22/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2271	2	2	2	602.00
22/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	291	0	0	0	140.00
22/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1316	1	1	1	140.00
22/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1943	2	2	2	0.00
22/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7373	7	7	7	0.00
22/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6507	7	7	7	0.00
22/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1911	2	2	2	0.00
22/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5182	5	5	5	0.00
22/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1638	2	2	2	140.00
22/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11207	11	11	11	0.00
22/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6360	6	6	6	0.00
22/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5131	5	5	5	0.00
22/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1383	1	1	1	602.00
22/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5234	5	5	5	0.00
22/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4635	5	5	5	0.00
22/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8359	8	8	8	0.00
22/01/2020	2044 On 05-November-20			Bond Future	10.35	88.3638	88.3857	88.3638	0.00
22/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2143	2	2	2	1,815.00
22/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2862	3	3	3	0.00
22/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	9054	9	9	9	0.00
22/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4224	4	4	4	0.00
22/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2895	3	3	3	568.00
22/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4303	4	4	4	0.00
22/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9294	9	9	9	0.00
22/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1149	1	1	1	568.00
22/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	8031	8	8	8	0.00
22/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	590	1	1	1	1,815.00
22/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	3060	3	3	3	1,815.00
22/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4264	4	4	4	0.00
22/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4301	4	4	4	0.00
22/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5707	6	6	6	0.00
22/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4264	4	4	4	0.00
22/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2112	2	2	2	1,815.00
22/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1631	2	2	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
22/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13433	14	13	14	0.00
22/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7278	7	7	7	0.00
22/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10057	10	10	10	0.00
22/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	5998	6	6	6	0.00
22/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4339	4	4	4	0.00
22/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1721	2	2	2	568.00
22/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	5949	6	6	6	0.00
22/01/2020	2046 On 06-February-20			Bond Future	107.29	107.5041	107.2865	107.5041	14,000.00
22/01/2020	2046 On 07-May-20			Bond Future	107.48	107.7012	107.4791	107.7012	0.00
22/01/2020	2046 On 06-August-20			Bond Future	109.45	109.6800	109.4540	109.6800	0.00
22/01/2020	2046 On 05-November-20			Bond Future	109.64	109.8723	109.6426	109.8723	0.00
22/01/2020	2050 On 06-February-20			Bond Future	109.36	110.0354	109.3618	110.0354	11,797.00
22/01/2020	2050 On 07-May-20			Bond Future	111.33	112.0118	111.3256	112.0118	0.00
22/01/2020	2050 On 06-August-20			Bond Future	111.51	112.2050	111.5064	112.2050	0.00
22/01/2020	2050 On 05-November-20			Bond Future	113.51	114.2235	113.5127	114.2235	0.00
22/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	AL37 On 06-February-20			Index Future	687.39	686.9160	687.3880	686.9160	0.00
22/01/2020	AL37 On 07-May-20			Index Future	699.56	699.0800	699.5610	699.0800	0.00
22/01/2020	AL37 On 06-August-20			Index Future	712.11	711.6210	712.1100	711.6210	0.00
22/01/2020	AL7T On 06-February-20			Index Future	793.34	793.1970	793.3430	793.1970	0.00
22/01/2020	AL7T On 07-May-20			Index Future	807.39	807.2440	807.3910	807.2440	0.00
22/01/2020	AL7T On 06-August-20			Index Future	821.88	821.7240	821.8750	821.7240	0.00
22/01/2020	ALBI On 06-February-20			Index Future	706.53	706.3790	706.5260	706.3790	416.00
22/01/2020	ALBI On 07-May-20			Index Future	719.04	718.8890	719.0370	718.8890	0.00
22/01/2020	ALBI On 06-August-20			Index Future	731.94	731.7850	731.9350	731.7850	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
22/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C212 On 31-January-22			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
22/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2020	ES33 On 06-February-20			Bond Future	10.91	79.1761	79.1714	79.1761	350.00
22/01/2020	ES33 On 07-May-20			Bond Future	11.03	76.7863	76.7811	76.7863	0.00
22/01/2020	ES33 On 06-August-20			Bond Future	11.16	78.1553	78.1502	78.1553	0.00
22/01/2020	ES33 On 05-November-20			Bond Future	11.29	75.7750	75.7701	75.7750	0.00
22/01/2020	ES42 On 06-February-20			Bond Future	11.21	80.4835	80.4765	80.4835	4,919.00
22/01/2020	ES42 On 07-May-20			Bond Future	11.33	77.6451	77.6375	77.6451	0.00
22/01/2020	ES42 On 06-August-20			Bond Future	11.45	79.0287	79.0210	79.0287	0.00
22/01/2020	ES42 On 05-November-20			Bond Future	11.57	76.1931	76.1856	76.1931	0.00
22/01/2020	GOVI On 06-February-20			GOVI	698.59	698.4320	698.5850	698.4320	351.00
22/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	45450	5	5	5	0.00
22/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	45650	5	5	5	0.00
22/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	45550	5	5	5	0.00
22/01/2020	GOVI On 07-May-20			GOVI	710.96	710.8010	710.9560	710.8010	935.00
22/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	90440	9	9	9	0.00
22/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	90240	9	9	9	0.00
22/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	90340	9	9	9	0.00
22/01/2020	GOVI On 06-August-20			GOVI	723.71	723.5520	723.7090	723.5520	0.00
22/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
22/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	44210	5	4	5	0.00
22/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	44110	5	4	5	0.00
22/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	44310	5	4	5	0.00
22/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2020	IGOV On 06-February-20			Index Future	258.71	259.1590	258.7070	259.1590	1,004.00
22/01/2020	IGOV On 07-May-20			Index Future	263.35	263.8130	263.3520	263.8130	47.00
22/01/2020	IGOV On 06-August-20			Index Future	268.14	268.6080	268.1390	268.6080	0.00
22/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
22/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0100	102.0000	102.0100	0.00
22/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
22/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3500	95.3500	95.3500	0.00
22/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.29	94.2900	94.2900	94.2900	0.00
22/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.16	93.1600	93.1600	93.1600	0.00
22/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.99	93.0000	92.9900	93.0000	0.00
22/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.91	94.9300	94.9100	94.9300	51.00
22/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.79	94.8100	94.7900	94.8100	0.00
22/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.69	95.7000	95.6900	95.7000	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
22/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.37	99.3600	99.3700	99.3600	0.00
22/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.37	100.3500	100.3700	100.3500	0.00
22/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.39	93.3800	93.3900	93.3800	0.00
22/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.27	99.2700	99.2700	99.2700	0.00
22/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
22/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.41	89.5000	89.4100	89.5000	0.00
22/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.20	86.2900	86.2000	86.2900	0.00
22/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.79	84.9000	84.7900	84.9000	0.00
22/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.92	87.0400	86.9200	87.0400	0.00
22/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.76	90.8900	90.7600	90.8900	0.00
22/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.21	89.3400	89.2100	89.3400	0.00
22/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.28	91.4000	91.2800	91.4000	0.00
22/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.83	96.9300	96.8300	96.9300	0.00
22/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.15	97.2500	97.1500	97.2500	0.00
22/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.43	90.5300	90.4300	90.5300	0.00
22/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.83	97.9400	97.8300	97.9400	0.00
22/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
22/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/01/2020	R023 On 06-February-20			Bond Future	6.94	105.6414	105.6971	105.6414	43,034.00
22/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1577	2	2	2	0.00
22/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1630	2	2	2	0.00
22/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1604	2	2	2	0.00
22/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	1	0	0	0	0.00
22/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
22/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	1	0	0	0	0.00
22/01/2020	R023 On 07-May-20			Bond Future	6.91	103.5818	103.6381	103.5818	13,512.00
22/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	435	0	0	0	0.00
22/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	449	0	0	0	0.00
22/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	421	0	0	0	0.00
22/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	474	1	0	1	0.00
22/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	462	1	0	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
22/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	450	1	0	1	0.00
22/01/2020	R023 On 06-August-20			Bond Future	6.86	105.4406	105.4979	105.4406	0.00
22/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1240	1	1	1	0.00
22/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1276	1	1	1	0.00
22/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1258	1	1	1	0.00
22/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	306	0	0	0	0.00
22/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	310	0	0	0	0.00
22/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	315	0	0	0	0.00
22/01/2020	R023 On 05-November-20			Bond Future	6.82	103.4032	103.4619	103.4032	0.00
22/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1717	2	2	2	0.00
22/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1700	2	2	2	0.00
22/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1734	2	2	2	0.00
22/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	366	0	0	0	0.00
22/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	362	0	0	0	0.00
22/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	358	0	0	0	0.00
22/01/2020	R035 On 06-February-20			Bond Future	9.71	97.4242	97.4455	97.4242	118,295.00
22/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	448	0	0	0	0.00
22/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	422	0	0	0	0.00
22/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	396	0	0	0	0.00
22/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1328	1	1	1	0.00
22/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1229	1	1	1	0.00
22/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1278	1	1	1	0.00
22/01/2020	R035 On 07-May-20			Bond Future	9.79	94.6486	94.6698	94.6486	105.00
22/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	370	0	0	0	5,000.00
22/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	1111	1	1	1	0.00
22/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	2006	2	2	2	5,000.00
22/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	2120	2	2	2	3,530.00
22/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	477	0	0	0	3,530.00
22/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1166	1	1	1	0.00
22/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	6052	6	6	6	0.00
22/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	7094	7	7	7	0.00
22/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1138	1	1	1	0.00
22/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3506	4	4	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
22/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2305	2	2	2	0.00
22/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2198	2	2	2	0.00
22/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3410	3	3	3	0.00
22/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5116	5	5	5	0.00
22/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	433	0	0	0	5,000.00
22/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3457	3	3	3	0.00
22/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	586	1	1	1	3,530.00
22/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5562	6	6	6	0.00
22/01/2020	R035 On 06-August-20			Bond Future	9.87	96.3395	96.3612	96.3395	0.00
22/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	696	1	1	1	24,761.00
22/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3270	3	3	3	0.00
22/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3231	3	3	3	0.00
22/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	363	0	0	0	3,000.00
22/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3309	3	3	3	0.00
22/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	2929	3	3	3	0.00
22/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	2863	3	3	3	0.00
22/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	8968	9	9	9	0.00
22/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7280	7	7	7	0.00
22/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	2896	3	3	3	0.00
22/01/2020	R035 On 05-November-20			Bond Future	9.95	93.5759	93.5983	93.5759	0.00
22/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5317	5	5	5	0.00
22/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5274	5	5	5	0.00
22/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5361	5	5	5	0.00
22/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2708	3	3	3	0.00
22/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2683	3	3	3	0.00
22/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2658	3	3	3	0.00
22/01/2020	R186 On 06-February-20			Bond Future	8.12	113.6857	113.7799	113.6857	100,350.00
22/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2369	2	2	2	0.00
22/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	471	0	0	0	821.00
22/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2474	2	2	2	0.00
22/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2109	2	2	2	0.00
22/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2421	2	2	2	0.00
22/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4758	5	5	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
22/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	19	0	0	0	0.00
22/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	17	0	0	0	0.00
22/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
22/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	33	0	0	0	821.00
22/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	547	1	1	1	0.00
22/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	21	0	0	0	0.00
22/01/2020	R186 On 07-May-20			Bond Future	8.17	115.6994	115.7947	115.6994	2,518.00
22/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2460	2	2	2	0.00
22/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1134	1	1	1	0.00
22/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4279	4	4	4	0.00
22/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	740	1	1	1	0.00
22/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1696	2	2	2	6,000.00
22/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1159	1	1	1	0.00
22/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	310	0	0	0	6,000.00
22/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1110	1	1	1	0.00
22/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1661	2	2	2	0.00
22/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3453	4	3	4	0.00
22/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	279	0	0	0	6,000.00
22/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1602	2	2	2	0.00
22/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2220	2	2	2	2,500.00
22/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1114	1	1	1	0.00
22/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1631	2	2	2	0.00
22/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	706	1	1	1	23,230.00
22/01/2020	R186 On 06-August-20			Bond Future	8.22	112.4684	112.5657	112.4684	0.00
22/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2363	2	2	2	0.00
22/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2394	2	2	2	0.00
22/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2333	2	2	2	0.00
22/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1602	2	2	2	0.00
22/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1581	2	2	2	0.00
22/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1560	2	2	2	0.00
22/01/2020	R186 On 05-November-20			Bond Future	8.27	114.4908	114.5901	114.4908	0.00
22/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3420	3	3	3	0.00
22/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3387	3	3	3	0.00
22/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2445	2	2	2	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
22/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5612	6	6	6	0.00
22/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1274	1	1	1	3,500.00
22/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3354	3	3	3	0.00
22/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3463	4	3	4	0.00
22/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1493	2	1	2	0.00
22/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	765	1	1	1	3,500.00
22/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2091	2	2	2	0.00
22/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1509	2	2	2	0.00
22/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1476	2	1	2	0.00
22/01/2020	R197 On 06-February-20			Bond Future	301.44	301.8451	301.4353	301.8451	2,540.00
22/01/2020	R197 On 07-May-20			Bond Future	306.85	307.2663	306.8478	307.2663	0.00
22/01/2020	R197 On 06-August-20			Bond Future	304.76	305.1828	304.7570	305.1828	0.00
22/01/2020	R197 On 05-November-20			Bond Future	310.24	310.6727	310.2403	310.6727	0.00
22/01/2020	R202 On 06-February-20			Bond Future	225.28	225.9453	225.2762	225.9453	8,469.00
22/01/2020	R202 On 07-May-20			Bond Future	229.32	230.0035	229.3213	230.0035	0.00
22/01/2020	R202 On 06-August-20			Bond Future	229.43	230.1240	229.4296	230.1240	0.00
22/01/2020	R202 On 05-November-20			Bond Future	233.56	234.2640	233.5579	234.2640	0.00
22/01/2020	R208 On 06-February-20			Bond Future	6.62	102.5983	102.5952	102.5983	16,997.00
22/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	546	1	1	1	0.00
22/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	525	1	1	1	0.00
22/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	535	1	1	1	0.00
22/01/2020	R208 On 07-May-20			Bond Future	6.46	101.0131	101.0094	101.0131	60.00
22/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1420	1	1	1	0.00
22/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1429	1	1	1	0.00
22/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1411	1	1	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
22/01/2020	R208 On 06-August-20			Bond Future	6.13	102.8276	102.8238	102.8276	0.00
22/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	7	0	0	0	0.00
22/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	8	0	0	0	0.00
22/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	7	0	0	0	0.00
22/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	367	0	0	0	0.00
22/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	361	0	0	0	0.00
22/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	355	0	0	0	0.00
22/01/2020	R208 On 05-November-20			Bond Future	5.39	101.2686	101.2652	101.2686	0.00
22/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	16	0	0	0	0.00
22/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	15	0	0	0	0.00
22/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	15	0	0	0	0.00
22/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	251	0	0	0	0.00
22/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	254	0	0	0	0.00
22/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	248	0	0	0	0.00
22/01/2020	R209 On 06-February-20			Bond Future	9.75	74.1045	74.0884	74.1045	91,567.00
22/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	165	0	0	0	0.00
22/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	67	0	0	0	7,500.00
22/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	178	0	0	0	0.00
22/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	154	0	0	0	0.00
22/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	1782	2	2	2	0.00
22/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1728	2	2	2	0.00
22/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2355	2	2	2	0.00
22/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1675	2	2	2	0.00
22/01/2020	R209 On 07-May-20			Bond Future	9.82	72.2666	72.2498	72.2666	0.00
22/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	899	1	1	1	0.00
22/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	943	1	1	1	0.00
22/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	920	1	1	1	0.00
22/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3258	3	3	3	0.00
22/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3215	3	3	3	0.00
22/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3302	3	3	3	0.00
22/01/2020	R209 On 06-August-20			Bond Future	9.90	73.5574	73.5404	73.5574	0.00
22/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
22/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	35868	36	36	36	0.00
22/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	35976	36	36	36	0.00
22/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	35760	36	36	36	0.00
22/01/2020	R209 On 05-November-20			Bond Future	9.97	71.7331	71.7160	71.7331	0.00
22/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3387	4	3	4	0.00
22/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3450	4	3	4	0.00
22/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3418	4	3	4	0.00
22/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3187	3	3	3	0.00
22/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3158	3	3	3	0.00
22/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3216	3	3	3	0.00
22/01/2020	R210 On 06-February-20			Bond Future	187.54	187.5879	187.5365	187.5879	1,721.00
22/01/2020	R210 On 07-May-20			Bond Future	188.28	188.3288	188.2756	188.3288	220.00
22/01/2020	R210 On 06-August-20			Bond Future	191.73	191.7888	191.7348	191.7888	0.00
22/01/2020	R210 On 05-November-20			Bond Future	192.49	192.5396	192.4852	192.5396	0.00
22/01/2020	R212 On 06-February-20			Bond Future	161.67	161.7210	161.6667	161.7210	7,763.00
22/01/2020	R212 On 07-May-20			Bond Future	164.57	164.6255	164.5695	164.6255	0.00
22/01/2020	R212 On 06-August-20			Bond Future	165.32	165.3747	165.3178	165.3747	0.00
22/01/2020	R212 On 05-November-20			Bond Future	168.29	168.3497	168.2925	168.3497	0.00
22/01/2020	R213 On 06-February-20			Bond Future	9.20	88.0725	88.1191	88.0725	20,142.00
22/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	920	1	1	1	0.00
22/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	882	1	1	1	0.00
22/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	844	1	1	1	0.00
22/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	439	0	0	0	0.00
22/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	462	1	0	1	0.00
22/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	416	0	0	0	0.00
22/01/2020	R213 On 07-May-20			Bond Future	9.26	86.0822	86.1291	86.0822	55.00
22/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	1016	1	1	1	0.00
22/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	1039	1	1	1	0.00
22/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	1063	1	1	1	0.00
22/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2557	3	3	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
22/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2634	3	3	3	0.00
22/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2595	3	3	3	0.00
22/01/2020	R213 On 06-August-20			Bond Future	9.33	87.6212	87.6692	87.6212	0.00
22/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2341	2	2	2	0.00
22/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2402	2	2	2	0.00
22/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2372	2	2	2	0.00
22/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2560	3	3	3	0.00
22/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2531	3	3	3	0.00
22/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2589	3	3	3	0.00
22/01/2020	R213 On 05-November-20			Bond Future	9.41	85.6500	85.6992	85.6500	0.00
22/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3527	4	4	4	0.00
22/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3561	4	4	4	0.00
22/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3594	4	4	4	0.00
22/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2414	3	2	3	0.00
22/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2462	3	2	3	0.00
22/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2438	3	2	3	0.00
22/01/2020	R214 On 06-February-20			Bond Future	9.96	72.6860	72.6701	72.6860	19,676.00
22/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	161	0	0	0	0.00
22/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	187	0	0	0	0.00
22/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2972	3	3	3	0.00
22/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	28	0	0	0	1,000.00
22/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	456	0	0	0	1,000.00
22/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	174	0	0	0	0.00
22/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	1809	2	2	2	0.00
22/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3054	3	3	3	0.00
22/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1754	2	2	2	0.00
22/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1074	1	1	1	0.00
22/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	1865	2	2	2	0.00
22/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	55	0	0	0	1,000.00
22/01/2020	R214 On 07-May-20			Bond Future	10.03	70.6767	70.6602	70.6767	0.00
22/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1193	1	1	1	0.00
22/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1219	1	1	1	0.00
22/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	338	0	0	0	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1612	2	2	2	1,250.00
22/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4648	5	5	5	0.00
22/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1168	1	1	1	0.00
22/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3057	3	3	3	0.00
22/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2425	2	2	2	0.00
22/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5324	5	5	5	0.00
22/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	743	1	1	1	1,250.00
22/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3015	3	3	3	0.00
22/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	2972	3	3	3	0.00
22/01/2020	R214 On 06-August-20			Bond Future	10.10	71.9389	71.9222	71.9389	0.00
22/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2431	2	2	2	0.00
22/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2462	3	2	3	0.00
22/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2494	3	2	3	0.00
22/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3238	3	3	3	0.00
22/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3307	3	3	3	0.00
22/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3272	3	3	3	0.00
22/01/2020	R214 On 05-November-20			Bond Future	10.18	69.9402	69.9233	69.9402	0.00
22/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3750	4	4	4	0.00
22/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3784	4	4	4	0.00
22/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3717	4	4	4	0.00
22/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3333	3	3	3	0.00
22/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3304	3	3	3	0.00
22/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3274	3	3	3	0.00
22/01/2020	R248 On 06-February-20			Bond Future	10.09	91.4194	91.4838	91.4194	96,980.00
22/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	68	0	0	0	0.00
22/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	55	0	0	0	0.00
22/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	61	0	0	0	0.00
22/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3420	3	3	3	0.00
22/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3257	3	3	3	0.00
22/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3338	3	3	3	0.00
22/01/2020	R248 On 07-May-20			Bond Future	10.17	88.6008	88.6658	88.6008	0.00
22/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	5138	5	5	5	0.00
22/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	987	1	1	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
22/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	1042	1	1	1	0.00
22/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2538	3	3	3	0.00
22/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	1014	1	1	1	0.00
22/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	779	1	1	1	300.00
22/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4283	4	4	4	0.00
22/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2276	2	2	2	300.00
22/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	4837	5	5	5	0.00
22/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4342	4	4	4	0.00
22/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	976	1	1	1	300.00
22/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4224	4	4	4	0.00
22/01/2020	R248 On 06-August-20			Bond Future	10.24	90.1827	90.2491	90.1827	0.00
22/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	538	1	1	1	20,640.00
22/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	3172	3	3	3	0.00
22/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3253	3	3	3	0.00
22/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	297	0	0	0	3,000.00
22/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3212	3	3	3	0.00
22/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3637	4	4	4	0.00
22/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3597	4	4	4	0.00
22/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11409	12	11	12	0.00
22/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3678	4	4	4	0.00
22/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9224	9	9	9	0.00
22/01/2020	R248 On 05-November-20			Bond Future	10.32	87.3724	87.4403	87.3724	0.00
22/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3295	3	3	3	0.00
22/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3260	3	3	3	0.00
22/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3225	3	3	3	0.00
22/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5630	6	6	6	0.00
22/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5679	6	6	6	0.00
22/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5582	6	6	6	0.00