



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 WEEKLY STATISTICS REPORT

FROM: 23/01/2020 TO: 23/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	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
23/01/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	2025 On 06-February-20			Bond Future	135.77	135.7151	135.7660	135.7151	2,083.00
23/01/2020	2025 On 07-May-20			Bond Future	138.20	138.1520	138.2036	138.1520	3,000.00
23/01/2020	2025 On 06-August-20			Bond Future	139.25	139.1970	139.2497	139.1970	0.00
23/01/2020	2025 On 05-November-20			Bond Future	141.76	141.7017	141.7555	141.7017	0.00
23/01/2020	2025 On 04-February-21			Bond Future	142.71	142.6540	142.7092	142.6540	0.00
23/01/2020	2029 On 06-February-20			Bond Future	101.03	101.0398	101.0307	101.0398	2,559.00
23/01/2020	2029 On 07-May-20			Bond Future	101.74	101.7507	101.7412	101.7507	1,206.00
23/01/2020	2029 On 06-August-20			Bond Future	103.61	103.6202	103.6107	103.6202	0.00
23/01/2020	2029 On 05-November-20			Bond Future	104.34	104.3514	104.3418	104.3514	0.00
23/01/2020	2030 On 06-February-20			Bond Future	9.02	93.7970	93.6143	93.7970	79,898.00
23/01/2020	2030 On 06-February-20	9.00	Call	Bond Future	542	1	1	1	5,820.00
23/01/2020	2030 On 06-February-20	9.25	Call	Bond Future	1562	2	2	2	0.00
23/01/2020	2030 On 06-February-20	8.40	Call	Bond Future	1	0	0	0	5,820.00
23/01/2020	2030 On 06-February-20	9.14	Call	Bond Future	1050	1	1	1	0.00
23/01/2020	2030 On 06-February-20	9.40	Call	Bond Future	2364	3	2	3	0.00
23/01/2020	2030 On 06-February-20	9.15	Call	Bond Future	1093	1	1	1	0.00
23/01/2020	2030 On 06-February-20	9.16	Call	Bond Future	1137	1	1	1	0.00
23/01/2020	2030 On 06-February-20	9.16	Put	Bond Future	280	0	0	0	0.00
23/01/2020	2030 On 06-February-20	9.14	Put	Bond Future	316	0	0	0	0.00
23/01/2020	2030 On 06-February-20	9.25	Put	Bond Future	156	0	0	0	5,000.00
23/01/2020	2030 On 06-February-20	8.40	Put	Bond Future	3959	4	4	4	0.00
23/01/2020	2030 On 06-February-20	9.40	Put	Bond Future	53	0	0	0	5,000.00
23/01/2020	2030 On 06-February-20	9.15	Put	Bond Future	298	0	0	0	0.00
23/01/2020	2030 On 06-February-20	9.00	Put	Bond Future	673	1	1	1	0.00
23/01/2020	2030 On 07-May-20			Bond Future	9.09	95.4579	95.2719	95.4579	540.00
23/01/2020	2030 On 07-May-20	8.80	Call	Bond Future	927	1	1	1	0.00
23/01/2020	2030 On 07-May-20	8.79	Call	Bond Future	906	1	1	1	0.00
23/01/2020	2030 On 07-May-20	8.78	Call	Bond Future	884	1	1	1	0.00
23/01/2020	2030 On 07-May-20	8.79	Put	Bond Future	2762	3	3	3	0.00
23/01/2020	2030 On 07-May-20	8.78	Put	Bond Future	2803	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
23/01/2020	2030 On 07-May-20	8.80	Put	Bond Future	2721	3	3	3	0.00
23/01/2020	2030 On 06-August-20			Bond Future	9.16	93.1567	92.9673	93.1567	0.00
23/01/2020	2030 On 06-August-20	9.09	Call	Bond Future	2154	2	2	2	0.00
23/01/2020	2030 On 06-August-20	9.11	Call	Bond Future	2212	2	2	2	0.00
23/01/2020	2030 On 06-August-20	9.10	Call	Bond Future	2183	2	2	2	0.00
23/01/2020	2030 On 06-August-20	9.10	Put	Bond Future	2566	2	3	2	0.00
23/01/2020	2030 On 06-August-20	9.11	Put	Bond Future	2536	2	3	2	0.00
23/01/2020	2030 On 06-August-20	9.09	Put	Bond Future	2596	3	3	3	0.00
23/01/2020	2030 On 05-November-20			Bond Future	9.23	94.8341	94.6415	94.8341	0.00
23/01/2020	2030 On 05-November-20	8.34	Call	Bond Future	875	1	1	1	1,000.00
23/01/2020	2030 On 05-November-20	9.04	Call	Bond Future	2333	2	2	2	1,000.00
23/01/2020	2030 On 05-November-20	9.38	Call	Bond Future	3347	3	3	3	0.00
23/01/2020	2030 On 05-November-20	8.73	Call	Bond Future	1579	2	2	2	3,000.00
23/01/2020	2030 On 05-November-20	10.06	Call	Bond Future	5922	6	6	6	0.00
23/01/2020	2030 On 05-November-20	9.39	Call	Bond Future	3380	3	3	3	0.00
23/01/2020	2030 On 05-November-20	9.03	Call	Bond Future	2306	2	2	2	16,000.00
23/01/2020	2030 On 05-November-20	10.37	Call	Bond Future	7222	7	7	7	0.00
23/01/2020	2030 On 05-November-20	9.40	Call	Bond Future	3413	4	3	4	0.00
23/01/2020	2030 On 05-November-20	10.47	Call	Bond Future	7639	8	8	8	0.00
23/01/2020	2030 On 05-November-20	9.23	Call	Bond Future	2876	3	3	3	3,000.00
23/01/2020	2030 On 05-November-20	8.53	Call	Bond Future	1184	1	1	1	16,000.00
23/01/2020	2030 On 05-November-20	9.03	Put	Bond Future	3505	3	4	3	0.00
23/01/2020	2030 On 05-November-20	8.53	Put	Bond Future	5401	5	5	5	0.00
23/01/2020	2030 On 05-November-20	10.47	Put	Bond Future	802	1	1	1	3,000.00
23/01/2020	2030 On 05-November-20	9.40	Put	Bond Future	2456	2	2	2	0.00
23/01/2020	2030 On 05-November-20	9.38	Put	Bond Future	2505	2	3	2	0.00
23/01/2020	2030 On 05-November-20	8.73	Put	Bond Future	4574	4	5	4	0.00
23/01/2020	2030 On 05-November-20	9.23	Put	Bond Future	2901	3	3	3	0.00
23/01/2020	2030 On 05-November-20	10.37	Put	Bond Future	914	1	1	1	16,000.00
23/01/2020	2030 On 05-November-20	9.39	Put	Bond Future	2481	2	2	2	0.00
23/01/2020	2030 On 05-November-20	10.06	Put	Bond Future	1278	1	1	1	1,000.00
23/01/2020	2030 On 05-November-20	9.04	Put	Bond Future	3473	3	3	3	0.00
23/01/2020	2030 On 05-November-20	8.34	Put	Bond Future	6273	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
23/01/2020	2032 On 06-February-20			Bond Future	9.41	94.8967	94.6992	94.8967	82,646.00
23/01/2020	2032 On 06-February-20	9.39	Call	Bond Future	597	1	1	1	0.00
23/01/2020	2032 On 06-February-20	9.40	Call	Bond Future	630	1	1	1	0.00
23/01/2020	2032 On 06-February-20	9.38	Call	Bond Future	566	1	1	1	0.00
23/01/2020	2032 On 06-February-20	9.38	Put	Bond Future	783	1	1	1	0.00
23/01/2020	2032 On 06-February-20	9.39	Put	Bond Future	747	1	1	1	0.00
23/01/2020	2032 On 06-February-20	9.40	Put	Bond Future	712	1	1	1	0.00
23/01/2020	2032 On 07-May-20			Bond Future	9.49	92.4185	92.2173	92.4185	3,555.00
23/01/2020	2032 On 07-May-20	9.17	Call	Bond Future	965	1	1	1	0.00
23/01/2020	2032 On 07-May-20	9.19	Call	Bond Future	1015	1	1	1	0.00
23/01/2020	2032 On 07-May-20	9.18	Call	Bond Future	990	1	1	1	0.00
23/01/2020	2032 On 07-May-20	9.18	Put	Bond Future	3058	3	3	3	0.00
23/01/2020	2032 On 07-May-20	9.19	Put	Bond Future	3015	3	3	3	0.00
23/01/2020	2032 On 07-May-20	9.17	Put	Bond Future	3102	3	3	3	0.00
23/01/2020	2032 On 06-August-20			Bond Future	9.57	94.0703	93.8654	94.0703	0.00
23/01/2020	2032 On 06-August-20	9.45	Call	Bond Future	2328	2	2	2	0.00
23/01/2020	2032 On 06-August-20	9.46	Call	Bond Future	2360	2	2	2	0.00
23/01/2020	2032 On 06-August-20	9.47	Call	Bond Future	2392	2	2	2	0.00
23/01/2020	2032 On 06-August-20	9.47	Put	Bond Future	3012	3	3	3	0.00
23/01/2020	2032 On 06-August-20	9.45	Put	Bond Future	3080	3	3	3	0.00
23/01/2020	2032 On 06-August-20	9.46	Put	Bond Future	3046	3	3	3	0.00
23/01/2020	2032 On 05-November-20			Bond Future	9.64	91.6070	91.3986	91.6070	0.00
23/01/2020	2032 On 05-November-20	9.76	Call	Bond Future	3764	4	4	4	0.00
23/01/2020	2032 On 05-November-20	10.99	Call	Bond Future	8904	9	9	9	0.00
23/01/2020	2032 On 05-November-20	11.08	Call	Bond Future	9313	9	9	9	0.00
23/01/2020	2032 On 05-November-20	9.11	Call	Bond Future	1857	2	2	2	3,000.00
23/01/2020	2032 On 05-November-20	9.61	Call	Bond Future	3261	3	3	3	3,000.00
23/01/2020	2032 On 05-November-20	9.44	Call	Bond Future	2735	3	3	3	1,000.00
23/01/2020	2032 On 05-November-20	9.77	Call	Bond Future	3800	4	4	4	0.00
23/01/2020	2032 On 05-November-20	8.94	Call	Bond Future	1480	2	1	2	1,000.00
23/01/2020	2032 On 05-November-20	9.75	Call	Bond Future	3729	4	4	4	0.00
23/01/2020	2032 On 05-November-20	9.75	Put	Bond Future	3061	3	3	3	0.00
23/01/2020	2032 On 05-November-20	9.11	Put	Bond Future	5354	5	5	5	0.00
23/01/2020	2032 On 05-November-20	8.94	Put	Bond Future	6128	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
23/01/2020	2032 On 05-November-20	11.08	Put	Bond Future	763	1	1	1	1,000.00
23/01/2020	2032 On 05-November-20	9.77	Put	Bond Future	3006	3	3	3	0.00
23/01/2020	2032 On 05-November-20	9.44	Put	Bond Future	4053	4	4	4	0.00
23/01/2020	2032 On 05-November-20	9.61	Put	Bond Future	3482	3	3	3	0.00
23/01/2020	2032 On 05-November-20	9.76	Put	Bond Future	3034	3	3	3	0.00
23/01/2020	2032 On 05-November-20	10.99	Put	Bond Future	856	1	1	1	3,000.00
23/01/2020	2033 On 06-February-20			Bond Future	100.67	100.6802	100.6716	100.6802	6,960.00
23/01/2020	2033 On 07-May-20			Bond Future	101.29	101.3026	101.2935	101.3026	0.00
23/01/2020	2033 On 06-August-20			Bond Future	103.15	103.1638	103.1548	103.1638	0.00
23/01/2020	2033 On 05-November-20			Bond Future	103.80	103.8091	103.8000	103.8091	0.00
23/01/2020	2037 On 06-February-20			Bond Future	9.93	88.9397	88.6104	88.9397	70,076.00
23/01/2020	2037 On 06-February-20	9.68	Call	Bond Future	148	0	0	0	0.00
23/01/2020	2037 On 06-February-20	9.67	Call	Bond Future	136	0	0	0	0.00
23/01/2020	2037 On 06-February-20	9.66	Call	Bond Future	124	0	0	0	0.00
23/01/2020	2037 On 06-February-20	9.67	Put	Bond Future	2114	2	2	2	0.00
23/01/2020	2037 On 06-February-20	9.66	Put	Bond Future	2179	2	2	2	0.00
23/01/2020	2037 On 06-February-20	9.68	Put	Bond Future	2050	2	2	2	0.00
23/01/2020	2037 On 07-May-20			Bond Future	10.02	90.5147	90.1794	90.5147	0.00
23/01/2020	2037 On 07-May-20	9.59	Call	Bond Future	855	1	1	1	0.00
23/01/2020	2037 On 07-May-20	9.60	Call	Bond Future	879	1	1	1	0.00
23/01/2020	2037 On 07-May-20	9.61	Call	Bond Future	903	1	1	1	0.00
23/01/2020	2037 On 07-May-20	9.61	Put	Bond Future	3935	4	4	4	0.00
23/01/2020	2037 On 07-May-20	9.59	Put	Bond Future	4041	4	4	4	0.00
23/01/2020	2037 On 07-May-20	9.60	Put	Bond Future	3987	4	4	4	0.00
23/01/2020	2037 On 06-August-20			Bond Future	10.10	87.8723	87.5311	87.8723	0.00
23/01/2020	2037 On 06-August-20	9.87	Call	Bond Future	2297	2	2	2	0.00
23/01/2020	2037 On 06-August-20	9.88	Call	Bond Future	2330	2	2	2	0.00
23/01/2020	2037 On 06-August-20	9.86	Call	Bond Future	2265	2	2	2	0.00
23/01/2020	2037 On 06-August-20	9.86	Put	Bond Future	4016	4	4	4	0.00
23/01/2020	2037 On 06-August-20	9.87	Put	Bond Future	3974	4	4	4	0.00
23/01/2020	2037 On 06-August-20	9.88	Put	Bond Future	3932	4	4	4	0.00
23/01/2020	2037 On 05-November-20			Bond Future	10.18	89.4567	89.1094	89.4567	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
23/01/2020	2037 On 05-November-20	10.19	Call	Bond Future	3888	4	4	4	0.00
23/01/2020	2037 On 05-November-20	10.17	Call	Bond Future	3816	4	4	4	0.00
23/01/2020	2037 On 05-November-20	10.18	Call	Bond Future	3852	4	4	4	0.00
23/01/2020	2037 On 05-November-20	10.17	Put	Bond Future	3900	4	4	4	0.00
23/01/2020	2037 On 05-November-20	10.19	Put	Bond Future	3831	4	4	4	0.00
23/01/2020	2037 On 05-November-20	10.18	Put	Bond Future	3866	4	4	4	0.00
23/01/2020	2038 On 06-February-20			Bond Future	115.71	116.2177	115.7149	116.2177	9,201.00
23/01/2020	2038 On 07-May-20			Bond Future	117.79	118.3044	117.7925	118.3044	1,685.00
23/01/2020	2038 On 06-August-20			Bond Future	118.28	118.7982	118.2769	118.7982	0.00
23/01/2020	2038 On 05-November-20			Bond Future	120.41	120.9356	120.4051	120.9356	0.00
23/01/2020	2040 On 06-February-20			Bond Future	10.06	91.5830	91.2305	91.5830	42,432.00
23/01/2020	2040 On 06-February-20	9.74	Call	Bond Future	96	0	0	0	0.00
23/01/2020	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
23/01/2020	2040 On 06-February-20	9.76	Call	Bond Future	115	0	0	0	0.00
23/01/2020	2040 On 06-February-20	9.00	Call	Bond Future	0	0	0	0	0.00
23/01/2020	2040 On 06-February-20	9.75	Call	Bond Future	106	0	0	0	0.00
23/01/2020	2040 On 06-February-20	9.75	Put	Bond Future	2598	2	3	2	0.00
23/01/2020	2040 On 06-February-20	9.76	Put	Bond Future	2525	2	3	2	0.00
23/01/2020	2040 On 06-February-20	9.00	Put	Bond Future	9036	9	9	9	0.00
23/01/2020	2040 On 06-February-20	9.74	Put	Bond Future	2671	2	3	2	0.00
23/01/2020	2040 On 06-February-20	8.40	Put	Bond Future	14798	14	15	14	0.00
23/01/2020	2040 On 07-May-20			Bond Future	10.14	93.2048	92.8459	93.2048	2,083.00
23/01/2020	2040 On 07-May-20	9.50	Call	Bond Future	502	1	1	1	2,640.00
23/01/2020	2040 On 07-May-20	10.00	Call	Bond Future	1819	2	2	2	2,640.00
23/01/2020	2040 On 07-May-20	9.75	Call	Bond Future	1048	1	1	1	0.00
23/01/2020	2040 On 07-May-20	9.74	Call	Bond Future	1021	1	1	1	0.00
23/01/2020	2040 On 07-May-20	9.73	Call	Bond Future	994	1	1	1	0.00
23/01/2020	2040 On 07-May-20	9.73	Put	Bond Future	4294	4	4	4	0.00
23/01/2020	2040 On 07-May-20	9.75	Put	Bond Future	4182	4	4	4	0.00
23/01/2020	2040 On 07-May-20	9.74	Put	Bond Future	4238	4	4	4	0.00
23/01/2020	2040 On 07-May-20	10.00	Put	Bond Future	2928	3	3	3	0.00
23/01/2020	2040 On 07-May-20	9.50	Put	Bond Future	5733	5	6	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
23/01/2020	2040 On 06-August-20			Bond Future	10.23	90.3597	89.9944	90.3597	0.00
23/01/2020	2040 On 06-August-20	10.02	Call	Bond Future	2504	3	3	3	0.00
23/01/2020	2040 On 06-August-20	10.04	Call	Bond Future	2574	3	3	3	0.00
23/01/2020	2040 On 06-August-20	10.03	Call	Bond Future	2539	3	3	3	0.00
23/01/2020	2040 On 06-August-20	10.02	Put	Bond Future	4110	4	4	4	0.00
23/01/2020	2040 On 06-August-20	10.04	Put	Bond Future	4022	4	4	4	0.00
23/01/2020	2040 On 06-August-20	10.03	Put	Bond Future	4066	4	4	4	0.00
23/01/2020	2040 On 05-November-20			Bond Future	10.31	91.9892	91.6174	91.9892	0.00
23/01/2020	2040 On 05-November-20	9.73	Call	Bond Future	2231	2	2	2	2,000.00
23/01/2020	2040 On 05-November-20	10.23	Call	Bond Future	3875	4	4	4	2,000.00
23/01/2020	2040 On 05-November-20	9.50	Call	Bond Future	1640	2	2	2	2,000.00
23/01/2020	2040 On 05-November-20	10.00	Call	Bond Future	3062	3	3	3	2,000.00
23/01/2020	2040 On 05-November-20	10.30	Call	Bond Future	4142	4	4	4	0.00
23/01/2020	2040 On 05-November-20	11.70	Call	Bond Future	10736	11	11	11	0.00
23/01/2020	2040 On 05-November-20	10.31	Call	Bond Future	4180	4	4	4	0.00
23/01/2020	2040 On 05-November-20	11.50	Call	Bond Future	9741	10	10	10	0.00
23/01/2020	2040 On 05-November-20	10.32	Call	Bond Future	4220	4	4	4	0.00
23/01/2020	2040 On 05-November-20	10.31	Put	Bond Future	4163	4	4	4	0.00
23/01/2020	2040 On 05-November-20	11.50	Put	Bond Future	1382	1	1	1	2,000.00
23/01/2020	2040 On 05-November-20	9.50	Put	Bond Future	8112	8	8	8	0.00
23/01/2020	2040 On 05-November-20	10.00	Put	Bond Future	5444	5	5	5	0.00
23/01/2020	2040 On 05-November-20	10.32	Put	Bond Future	4127	4	4	4	0.00
23/01/2020	2040 On 05-November-20	11.70	Put	Bond Future	1099	1	1	1	2,000.00
23/01/2020	2040 On 05-November-20	10.23	Put	Bond Future	4467	4	4	4	0.00
23/01/2020	2040 On 05-November-20	10.30	Put	Bond Future	4200	4	4	4	0.00
23/01/2020	2040 On 05-November-20	9.73	Put	Bond Future	6787	7	7	7	0.00
23/01/2020	2044 On 06-February-20			Bond Future	10.15	88.0451	87.7298	88.0451	52,324.00
23/01/2020	2044 On 06-February-20	9.77	Call	Bond Future	58	0	0	0	0.00
23/01/2020	2044 On 06-February-20	9.09	Call	Bond Future	0	0	0	0	328.00
23/01/2020	2044 On 06-February-20	9.74	Call	Bond Future	42	0	0	0	328.00
23/01/2020	2044 On 06-February-20	9.78	Call	Bond Future	63	0	0	0	0.00
23/01/2020	2044 On 06-February-20	10.78	Call	Bond Future	4801	5	5	5	0.00
23/01/2020	2044 On 06-February-20	9.76	Call	Bond Future	52	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
23/01/2020	2044 On 06-February-20	9.78	Put	Bond Future	3128	3	3	3	0.00
23/01/2020	2044 On 06-February-20	9.76	Put	Bond Future	3287	3	3	3	0.00
23/01/2020	2044 On 06-February-20	10.78	Put	Bond Future	19	0	0	0	328.00
23/01/2020	2044 On 06-February-20	9.77	Put	Bond Future	3207	3	3	3	0.00
23/01/2020	2044 On 06-February-20	9.74	Put	Bond Future	3447	3	3	3	0.00
23/01/2020	2044 On 06-February-20	9.09	Put	Bond Future	9233	9	9	9	0.00
23/01/2020	2044 On 07-May-20			Bond Future	10.23	89.6042	89.2832	89.6042	6,499.00
23/01/2020	2044 On 07-May-20	10.81	Call	Bond Future	5259	6	5	6	0.00
23/01/2020	2044 On 07-May-20	9.79	Call	Bond Future	873	1	1	1	0.00
23/01/2020	2044 On 07-May-20	9.33	Call	Bond Future	164	0	0	0	100.00
23/01/2020	2044 On 07-May-20	9.98	Call	Bond Future	1420	2	1	2	100.00
23/01/2020	2044 On 07-May-20	9.26	Call	Bond Future	120	0	0	0	556.00
23/01/2020	2044 On 07-May-20	9.81	Call	Bond Future	924	1	1	1	0.00
23/01/2020	2044 On 07-May-20	9.45	Call	Bond Future	268	0	0	0	129.00
23/01/2020	2044 On 07-May-20	9.97	Call	Bond Future	1387	2	1	2	129.00
23/01/2020	2044 On 07-May-20	11.09	Call	Bond Future	6908	7	7	7	0.00
23/01/2020	2044 On 07-May-20	9.91	Call	Bond Future	1201	1	1	1	556.00
23/01/2020	2044 On 07-May-20	11.02	Call	Bond Future	6490	7	6	7	0.00
23/01/2020	2044 On 07-May-20	9.80	Call	Bond Future	898	1	1	1	0.00
23/01/2020	2044 On 07-May-20	11.02	Put	Bond Future	648	1	1	1	556.00
23/01/2020	2044 On 07-May-20	11.09	Put	Bond Future	579	1	1	1	100.00
23/01/2020	2044 On 07-May-20	9.26	Put	Bond Future	8400	8	8	8	0.00
23/01/2020	2044 On 07-May-20	9.91	Put	Bond Future	3818	4	4	4	0.00
23/01/2020	2044 On 07-May-20	9.80	Put	Bond Future	4434	4	4	4	0.00
23/01/2020	2044 On 07-May-20	9.98	Put	Bond Future	3461	3	3	3	0.00
23/01/2020	2044 On 07-May-20	9.79	Put	Bond Future	4494	4	4	4	0.00
23/01/2020	2044 On 07-May-20	9.45	Put	Bond Future	6833	7	7	7	0.00
23/01/2020	2044 On 07-May-20	9.97	Put	Bond Future	3510	3	4	3	0.00
23/01/2020	2044 On 07-May-20	10.81	Put	Bond Future	911	1	1	1	129.00
23/01/2020	2044 On 07-May-20	9.33	Put	Bond Future	7807	8	8	8	0.00
23/01/2020	2044 On 07-May-20	9.81	Put	Bond Future	4376	4	4	4	0.00
23/01/2020	2044 On 06-August-20			Bond Future	10.32	86.8198	86.4931	86.8198	0.00
23/01/2020	2044 On 06-August-20	9.36	Call	Bond Future	619	1	1	1	602.00
23/01/2020	2044 On 06-August-20	9.86	Call	Bond Future	1758	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
23/01/2020	2044 On 06-August-20	9.98	Call	Bond Future	2133	2	2	2	602.00
23/01/2020	2044 On 06-August-20	9.01	Call	Bond Future	261	0	0	0	140.00
23/01/2020	2044 On 06-August-20	9.66	Call	Bond Future	1219	1	1	1	140.00
23/01/2020	2044 On 06-August-20	9.88	Call	Bond Future	1817	2	2	2	0.00
23/01/2020	2044 On 06-August-20	11.09	Call	Bond Future	7118	7	7	7	0.00
23/01/2020	2044 On 06-August-20	9.87	Call	Bond Future	1787	2	2	2	0.00
23/01/2020	2044 On 06-August-20	10.93	Call	Bond Future	6264	7	6	7	0.00
23/01/2020	2044 On 06-August-20	10.93	Put	Bond Future	1722	2	2	2	140.00
23/01/2020	2044 On 06-August-20	9.87	Put	Bond Future	5385	5	5	5	0.00
23/01/2020	2044 On 06-August-20	9.01	Put	Bond Future	11503	11	12	11	0.00
23/01/2020	2044 On 06-August-20	9.66	Put	Bond Future	6591	6	7	6	0.00
23/01/2020	2044 On 06-August-20	9.88	Put	Bond Future	5332	5	5	5	0.00
23/01/2020	2044 On 06-August-20	11.09	Put	Bond Future	1455	1	1	1	602.00
23/01/2020	2044 On 06-August-20	9.86	Put	Bond Future	5439	5	5	5	0.00
23/01/2020	2044 On 06-August-20	9.98	Put	Bond Future	4824	5	5	5	0.00
23/01/2020	2044 On 06-August-20	9.36	Put	Bond Future	8626	8	9	8	0.00
23/01/2020	2044 On 05-November-20			Bond Future	10.40	88.3857	88.0532	88.3857	0.00
23/01/2020	2044 On 05-November-20	10.34	Call	Bond Future	4046	4	4	4	0.00
23/01/2020	2044 On 05-November-20	9.72	Call	Bond Future	2027	2	2	2	1,815.00
23/01/2020	2044 On 05-November-20	9.96	Call	Bond Future	2722	3	3	3	0.00
23/01/2020	2044 On 05-November-20	11.38	Call	Bond Future	8795	9	9	9	0.00
23/01/2020	2044 On 05-November-20	9.97	Call	Bond Future	2754	3	3	3	568.00
23/01/2020	2044 On 05-November-20	10.36	Call	Bond Future	4123	4	4	4	0.00
23/01/2020	2044 On 05-November-20	11.43	Call	Bond Future	9032	9	9	9	0.00
23/01/2020	2044 On 05-November-20	9.29	Call	Bond Future	1075	1	1	1	568.00
23/01/2020	2044 On 05-November-20	11.17	Call	Bond Future	7785	8	8	8	0.00
23/01/2020	2044 On 05-November-20	8.87	Call	Bond Future	546	1	1	1	1,815.00
23/01/2020	2044 On 05-November-20	10.02	Call	Bond Future	2914	3	3	3	1,815.00
23/01/2020	2044 On 05-November-20	10.35	Call	Bond Future	4085	4	4	4	0.00
23/01/2020	2044 On 05-November-20	10.35	Put	Bond Future	4454	4	4	4	0.00
23/01/2020	2044 On 05-November-20	10.02	Put	Bond Future	5893	6	6	6	0.00
23/01/2020	2044 On 05-November-20	10.36	Put	Bond Future	4416	4	4	4	0.00
23/01/2020	2044 On 05-November-20	11.17	Put	Bond Future	2198	2	2	2	1,815.00
23/01/2020	2044 On 05-November-20	11.43	Put	Bond Future	1701	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
23/01/2020	2044 On 05-November-20	8.87	Put	Bond Future	13722	13	14	13	0.00
23/01/2020	2044 On 05-November-20	9.72	Put	Bond Future	7495	7	7	7	0.00
23/01/2020	2044 On 05-November-20	9.29	Put	Bond Future	10315	10	10	10	0.00
23/01/2020	2044 On 05-November-20	9.96	Put	Bond Future	6190	6	6	6	0.00
23/01/2020	2044 On 05-November-20	11.38	Put	Bond Future	1794	2	2	2	568.00
23/01/2020	2044 On 05-November-20	9.97	Put	Bond Future	6140	6	6	6	0.00
23/01/2020	2044 On 05-November-20	10.34	Put	Bond Future	4493	4	4	4	0.00
23/01/2020	2046 On 06-February-20			Bond Future	107.56	107.2865	107.5624	107.2865	13,384.00
23/01/2020	2046 On 07-May-20			Bond Future	107.76	107.4791	107.7599	107.4791	3,975.00
23/01/2020	2046 On 06-August-20			Bond Future	109.74	109.4540	109.7399	109.4540	0.00
23/01/2020	2046 On 05-November-20			Bond Future	109.93	109.6426	109.9338	109.6426	0.00
23/01/2020	2050 On 06-February-20			Bond Future	109.14	109.3618	109.1385	109.3618	9,326.00
23/01/2020	2050 On 07-May-20			Bond Future	111.10	111.3256	111.0981	111.3256	2,590.00
23/01/2020	2050 On 06-August-20			Bond Future	111.27	111.5064	111.2748	111.5064	0.00
23/01/2020	2050 On 05-November-20			Bond Future	113.28	113.5127	113.2770	113.5127	0.00
23/01/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	AL37 On 06-February-20			Index Future	687.05	687.3880	687.0530	687.3880	0.00
23/01/2020	AL37 On 07-May-20			Index Future	699.22	699.5610	699.2180	699.5610	0.00
23/01/2020	AL37 On 06-August-20			Index Future	711.76	712.1100	711.7620	712.1100	0.00
23/01/2020	AL7T On 06-February-20			Index Future	791.81	793.3430	791.8070	793.3430	0.00
23/01/2020	AL7T On 07-May-20			Index Future	805.83	807.3910	805.8270	807.3910	0.00
23/01/2020	AL7T On 06-August-20			Index Future	820.28	821.8750	820.2830	821.8750	0.00
23/01/2020	ALBI On 06-February-20			Index Future	704.85	706.5260	704.8520	706.5260	416.00
23/01/2020	ALBI On 07-May-20			Index Future	717.33	719.0370	717.3330	719.0370	0.00
23/01/2020	ALBI On 06-August-20			Index Future	730.20	731.9350	730.2010	731.9350	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
23/01/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	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
23/01/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2020	ES33 On 06-February-20			Bond Future	10.95	79.1714	78.9192	79.1714	350.00
23/01/2020	ES33 On 07-May-20			Bond Future	11.08	76.7811	76.5243	76.7811	0.00
23/01/2020	ES33 On 06-August-20			Bond Future	11.20	78.1502	77.8887	78.1502	0.00
23/01/2020	ES33 On 05-November-20			Bond Future	11.34	75.7701	75.5041	75.7701	0.00
23/01/2020	ES42 On 06-February-20			Bond Future	11.25	80.4765	80.1867	80.4765	4,919.00
23/01/2020	ES42 On 07-May-20			Bond Future	11.37	77.6375	77.3424	77.6375	0.00
23/01/2020	ES42 On 06-August-20			Bond Future	11.50	79.0210	78.7207	79.0210	0.00
23/01/2020	ES42 On 05-November-20			Bond Future	11.62	76.1856	75.8800	76.1856	0.00
23/01/2020	GOVI On 06-February-20			GOVI	696.85	698.5850	696.8530	698.5850	351.00
23/01/2020	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
23/01/2020	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
23/01/2020	GOVI On 06-February-20	703.13	Put	GOVI	62770	5	6	5	0.00
23/01/2020	GOVI On 06-February-20	703.15	Put	GOVI	62970	5	6	5	0.00
23/01/2020	GOVI On 06-February-20	703.14	Put	GOVI	62870	5	6	5	0.00
23/01/2020	GOVI On 07-May-20			GOVI	709.19	710.9560	709.1920	710.9560	935.00
23/01/2020	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 07-May-20	720.00	Put	GOVI	108080	9	11	9	0.00
23/01/2020	GOVI On 07-May-20	719.98	Put	GOVI	107880	9	11	9	0.00
23/01/2020	GOVI On 07-May-20	719.99	Put	GOVI	107980	9	11	9	0.00
23/01/2020	GOVI On 06-August-20			GOVI	721.91	723.7090	721.9140	723.7090	0.00
23/01/2020	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
23/01/2020	GOVI On 06-August-20	728.13	Put	GOVI	62160	4	6	4	0.00
23/01/2020	GOVI On 06-August-20	728.12	Put	GOVI	62060	4	6	4	0.00
23/01/2020	GOVI On 06-August-20	728.14	Put	GOVI	62260	4	6	4	0.00
23/01/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2020	IGOV On 06-February-20			Index Future	258.59	258.7070	258.5940	258.7070	923.00
23/01/2020	IGOV On 07-May-20			Index Future	263.24	263.3520	263.2370	263.3520	128.00
23/01/2020	IGOV On 06-August-20			Index Future	268.02	268.1390	268.0220	268.1390	0.00
23/01/2020	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
23/01/2020	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
23/01/2020	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
23/01/2020	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3500	95.3500	95.3500	0.00
23/01/2020	IS05 On 16-March-21			Interest Rate Swap	94.29	94.2900	94.2900	94.2900	0.00
23/01/2020	IS05 On 15-June-21			Interest Rate Swap	93.16	93.1600	93.1600	93.1600	0.00
23/01/2020	IS05 On 21-September-21			Interest Rate Swap	92.99	92.9900	92.9900	92.9900	0.00
23/01/2020	IS05 On 21-December-21			Interest Rate Swap	94.92	94.9100	94.9200	94.9100	51.00
23/01/2020	IS05 On 15-March-22			Interest Rate Swap	94.80	94.7900	94.8000	94.7900	0.00
23/01/2020	IS05 On 21-June-22			Interest Rate Swap	95.69	95.6900	95.6900	95.6900	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
23/01/2020	IS05 On 20-September-22			Interest Rate Swap	99.36	99.3700	99.3600	99.3700	0.00
23/01/2020	IS05 On 20-December-22			Interest Rate Swap	100.35	100.3700	100.3500	100.3700	0.00
23/01/2020	IS05 On 22-March-23			Interest Rate Swap	93.38	93.3900	93.3800	93.3900	0.00
23/01/2020	IS05 On 20-June-23			Interest Rate Swap	99.27	99.2700	99.2700	99.2700	0.00
23/01/2020	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
23/01/2020	IS10 On 17-December-25			Interest Rate Swap	89.44	89.4100	89.4400	89.4100	0.00
23/01/2020	IS10 On 16-March-26			Interest Rate Swap	86.24	86.2000	86.2400	86.2000	0.00
23/01/2020	IS10 On 15-June-26			Interest Rate Swap	84.83	84.7900	84.8300	84.7900	0.00
23/01/2020	IS10 On 21-September-26			Interest Rate Swap	86.97	86.9200	86.9700	86.9200	0.00
23/01/2020	IS10 On 21-December-26			Interest Rate Swap	90.82	90.7600	90.8200	90.7600	0.00
23/01/2020	IS10 On 15-March-27			Interest Rate Swap	89.27	89.2100	89.2700	89.2100	0.00
23/01/2020	IS10 On 21-June-27			Interest Rate Swap	91.34	91.2800	91.3400	91.2800	0.00
23/01/2020	IS10 On 20-September-27			Interest Rate Swap	96.87	96.8300	96.8700	96.8300	0.00
23/01/2020	IS10 On 20-December-27			Interest Rate Swap	97.20	97.1500	97.2000	97.1500	0.00
23/01/2020	IS10 On 22-March-28			Interest Rate Swap	90.48	90.4300	90.4800	90.4300	0.00
23/01/2020	IS10 On 20-June-28			Interest Rate Swap	97.89	97.8300	97.8900	97.8300	0.00
23/01/2020	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
23/01/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/01/2020	R023 On 06-February-20			Bond Future	6.94	105.6971	105.6832	105.6971	42,947.00
23/01/2020	R023 On 06-February-20	7.52	Call	Bond Future	1563	2	2	2	0.00
23/01/2020	R023 On 06-February-20	7.54	Call	Bond Future	1616	2	2	2	0.00
23/01/2020	R023 On 06-February-20	7.53	Call	Bond Future	1589	2	2	2	0.00
23/01/2020	R023 On 06-February-20	7.53	Put	Bond Future	0	0	0	0	0.00
23/01/2020	R023 On 06-February-20	7.54	Put	Bond Future	0	0	0	0	0.00
23/01/2020	R023 On 06-February-20	7.52	Put	Bond Future	0	0	0	0	0.00
23/01/2020	R023 On 07-May-20			Bond Future	6.92	103.6381	103.6237	103.6381	13,512.00
23/01/2020	R023 On 07-May-20	6.90	Call	Bond Future	426	0	0	0	0.00
23/01/2020	R023 On 07-May-20	6.91	Call	Bond Future	439	0	0	0	0.00
23/01/2020	R023 On 07-May-20	6.89	Call	Bond Future	412	0	0	0	0.00
23/01/2020	R023 On 07-May-20	6.89	Put	Bond Future	479	0	0	0	0.00
23/01/2020	R023 On 07-May-20	6.90	Put	Bond Future	467	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
23/01/2020	R023 On 07-May-20	6.91	Put	Bond Future	455	0	0	0	0.00
23/01/2020	R023 On 06-August-20			Bond Future	6.87	105.4979	105.4834	105.4979	0.00
23/01/2020	R023 On 06-August-20	7.26	Call	Bond Future	1228	1	1	1	0.00
23/01/2020	R023 On 06-August-20	7.28	Call	Bond Future	1265	1	1	1	0.00
23/01/2020	R023 On 06-August-20	7.27	Call	Bond Future	1246	1	1	1	0.00
23/01/2020	R023 On 06-August-20	7.28	Put	Bond Future	308	0	0	0	0.00
23/01/2020	R023 On 06-August-20	7.27	Put	Bond Future	313	0	0	0	0.00
23/01/2020	R023 On 06-August-20	7.26	Put	Bond Future	318	0	0	0	0.00
23/01/2020	R023 On 05-November-20			Bond Future	6.82	103.4619	103.4472	103.4619	0.00
23/01/2020	R023 On 05-November-20	7.46	Call	Bond Future	1705	2	2	2	0.00
23/01/2020	R023 On 05-November-20	7.45	Call	Bond Future	1688	2	2	2	0.00
23/01/2020	R023 On 05-November-20	7.47	Call	Bond Future	1722	2	2	2	0.00
23/01/2020	R023 On 05-November-20	7.45	Put	Bond Future	369	0	0	0	0.00
23/01/2020	R023 On 05-November-20	7.46	Put	Bond Future	365	0	0	0	0.00
23/01/2020	R023 On 05-November-20	7.47	Put	Bond Future	360	0	0	0	0.00
23/01/2020	R035 On 06-February-20			Bond Future	9.76	97.4455	97.1166	97.4455	118,437.00
23/01/2020	R035 On 06-February-20	9.61	Call	Bond Future	321	0	0	0	0.00
23/01/2020	R035 On 06-February-20	9.60	Call	Bond Future	300	0	0	0	0.00
23/01/2020	R035 On 06-February-20	9.59	Call	Bond Future	280	0	0	0	0.00
23/01/2020	R035 On 06-February-20	9.59	Put	Bond Future	1541	1	2	1	0.00
23/01/2020	R035 On 06-February-20	9.61	Put	Bond Future	1431	1	1	1	0.00
23/01/2020	R035 On 06-February-20	9.60	Put	Bond Future	1486	1	1	1	0.00
23/01/2020	R035 On 07-May-20			Bond Future	9.84	94.6698	94.3348	94.6698	105.00
23/01/2020	R035 On 07-May-20	9.11	Call	Bond Future	317	0	0	0	5,000.00
23/01/2020	R035 On 07-May-20	9.75	Call	Bond Future	1836	2	2	2	5,000.00
23/01/2020	R035 On 07-May-20	9.47	Call	Bond Future	994	1	1	1	0.00
23/01/2020	R035 On 07-May-20	9.78	Call	Bond Future	1944	2	2	2	3,530.00
23/01/2020	R035 On 07-May-20	9.18	Call	Bond Future	413	0	0	0	3,530.00
23/01/2020	R035 On 07-May-20	9.49	Call	Bond Future	1046	1	1	1	0.00
23/01/2020	R035 On 07-May-20	10.75	Call	Bond Future	6798	7	7	7	0.00
23/01/2020	R035 On 07-May-20	9.48	Call	Bond Future	1020	1	1	1	0.00
23/01/2020	R035 On 07-May-20	10.57	Call	Bond Future	5770	6	6	6	0.00
23/01/2020	R035 On 07-May-20	9.75	Put	Bond Future	2470	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
23/01/2020	R035 On 07-May-20	9.47	Put	Bond Future	3724	4	4	4	0.00
23/01/2020	R035 On 07-May-20	9.78	Put	Bond Future	2357	2	2	2	0.00
23/01/2020	R035 On 07-May-20	9.49	Put	Bond Future	3624	3	4	3	0.00
23/01/2020	R035 On 07-May-20	9.18	Put	Bond Future	5387	5	5	5	0.00
23/01/2020	R035 On 07-May-20	10.75	Put	Bond Future	472	0	0	0	5,000.00
23/01/2020	R035 On 07-May-20	9.48	Put	Bond Future	3674	3	4	3	0.00
23/01/2020	R035 On 07-May-20	10.57	Put	Bond Future	638	1	1	1	3,530.00
23/01/2020	R035 On 07-May-20	9.11	Put	Bond Future	5844	6	6	6	0.00
23/01/2020	R035 On 06-August-20			Bond Future	9.92	96.3612	96.0202	96.3612	0.00
23/01/2020	R035 On 06-August-20	9.00	Call	Bond Future	630	1	1	1	24,761.00
23/01/2020	R035 On 06-August-20	9.92	Call	Bond Future	3082	3	3	3	0.00
23/01/2020	R035 On 06-August-20	9.91	Call	Bond Future	3045	3	3	3	0.00
23/01/2020	R035 On 06-August-20	8.75	Call	Bond Future	322	0	0	0	3,000.00
23/01/2020	R035 On 06-August-20	9.93	Call	Bond Future	3120	3	3	3	0.00
23/01/2020	R035 On 06-August-20	9.91	Put	Bond Future	3084	3	3	3	0.00
23/01/2020	R035 On 06-August-20	9.93	Put	Bond Future	3016	3	3	3	0.00
23/01/2020	R035 On 06-August-20	8.75	Put	Bond Future	9268	9	9	9	0.00
23/01/2020	R035 On 06-August-20	9.00	Put	Bond Future	7555	7	8	7	0.00
23/01/2020	R035 On 06-August-20	9.92	Put	Bond Future	3050	3	3	3	0.00
23/01/2020	R035 On 05-November-20			Bond Future	10.00	93.5983	93.2514	93.5983	0.00
23/01/2020	R035 On 05-November-20	10.33	Call	Bond Future	5096	5	5	5	0.00
23/01/2020	R035 On 05-November-20	10.32	Call	Bond Future	5053	5	5	5	0.00
23/01/2020	R035 On 05-November-20	10.34	Call	Bond Future	5138	5	5	5	0.00
23/01/2020	R035 On 05-November-20	10.32	Put	Bond Future	2834	3	3	3	0.00
23/01/2020	R035 On 05-November-20	10.33	Put	Bond Future	2808	3	3	3	0.00
23/01/2020	R035 On 05-November-20	10.34	Put	Bond Future	2782	3	3	3	0.00
23/01/2020	R186 On 06-February-20			Bond Future	8.14	113.7799	113.6988	113.7799	100,320.00
23/01/2020	R186 On 06-February-20	8.55	Call	Bond Future	2287	2	2	2	0.00
23/01/2020	R186 On 06-February-20	8.11	Call	Bond Future	416	0	0	0	821.00
23/01/2020	R186 On 06-February-20	8.57	Call	Bond Future	2392	2	2	2	0.00
23/01/2020	R186 On 06-February-20	8.50	Call	Bond Future	2027	2	2	2	0.00
23/01/2020	R186 On 06-February-20	8.56	Call	Bond Future	2339	2	2	2	0.00
23/01/2020	R186 On 06-February-20	9.00	Call	Bond Future	4677	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
23/01/2020	R186 On 06-February-20	8.56	Put	Bond Future	18	0	0	0	0.00
23/01/2020	R186 On 06-February-20	8.57	Put	Bond Future	17	0	0	0	0.00
23/01/2020	R186 On 06-February-20	9.00	Put	Bond Future	0	0	0	0	821.00
23/01/2020	R186 On 06-February-20	8.50	Put	Bond Future	33	0	0	0	821.00
23/01/2020	R186 On 06-February-20	8.11	Put	Bond Future	573	1	1	1	0.00
23/01/2020	R186 On 06-February-20	8.55	Put	Bond Future	20	0	0	0	0.00
23/01/2020	R186 On 07-May-20			Bond Future	8.19	115.7947	115.7120	115.7947	4,228.00
23/01/2020	R186 On 07-May-20	8.50	Call	Bond Future	2397	2	2	2	0.00
23/01/2020	R186 On 07-May-20	8.08	Call	Bond Future	1091	1	1	1	0.00
23/01/2020	R186 On 07-May-20	8.93	Call	Bond Future	4204	4	4	4	0.00
23/01/2020	R186 On 07-May-20	7.90	Call	Bond Future	707	1	1	1	0.00
23/01/2020	R186 On 07-May-20	8.28	Call	Bond Future	1643	2	2	2	6,000.00
23/01/2020	R186 On 07-May-20	8.09	Call	Bond Future	1116	1	1	1	0.00
23/01/2020	R186 On 07-May-20	7.60	Call	Bond Future	292	0	0	0	6,000.00
23/01/2020	R186 On 07-May-20	8.07	Call	Bond Future	1067	1	1	1	0.00
23/01/2020	R186 On 07-May-20	8.07	Put	Bond Future	1701	2	2	2	0.00
23/01/2020	R186 On 07-May-20	7.60	Put	Bond Future	3517	3	4	3	0.00
23/01/2020	R186 On 07-May-20	8.93	Put	Bond Future	286	0	0	0	6,000.00
23/01/2020	R186 On 07-May-20	8.09	Put	Bond Future	1641	2	2	2	0.00
23/01/2020	R186 On 07-May-20	7.90	Put	Bond Future	2269	2	2	2	2,500.00
23/01/2020	R186 On 07-May-20	8.28	Put	Bond Future	1143	1	1	1	0.00
23/01/2020	R186 On 07-May-20	8.08	Put	Bond Future	1671	2	2	2	0.00
23/01/2020	R186 On 07-May-20	8.50	Put	Bond Future	725	1	1	1	23,230.00
23/01/2020	R186 On 06-August-20			Bond Future	8.24	112.5657	112.4815	112.5657	0.00
23/01/2020	R186 On 06-August-20	8.37	Call	Bond Future	2310	2	2	2	0.00
23/01/2020	R186 On 06-August-20	8.38	Call	Bond Future	2340	2	2	2	0.00
23/01/2020	R186 On 06-August-20	8.36	Call	Bond Future	2280	2	2	2	0.00
23/01/2020	R186 On 06-August-20	8.36	Put	Bond Future	1634	2	2	2	0.00
23/01/2020	R186 On 06-August-20	8.37	Put	Bond Future	1612	2	2	2	0.00
23/01/2020	R186 On 06-August-20	8.38	Put	Bond Future	1591	2	2	2	0.00
23/01/2020	R186 On 05-November-20			Bond Future	8.29	114.5901	114.5046	114.5901	0.00
23/01/2020	R186 On 05-November-20	8.66	Call	Bond Future	3362	3	3	3	0.00
23/01/2020	R186 On 05-November-20	8.65	Call	Bond Future	3329	3	3	3	0.00
23/01/2020	R186 On 05-November-20	8.34	Call	Bond Future	2395	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
23/01/2020	R186 On 05-November-20	9.26	Call	Bond Future	5542	6	6	6	0.00
23/01/2020	R186 On 05-November-20	7.84	Call	Bond Future	1240	1	1	1	3,500.00
23/01/2020	R186 On 05-November-20	8.64	Call	Bond Future	3297	3	3	3	0.00
23/01/2020	R186 On 05-November-20	7.84	Put	Bond Future	3515	3	4	3	0.00
23/01/2020	R186 On 05-November-20	8.65	Put	Bond Future	1520	1	2	1	0.00
23/01/2020	R186 On 05-November-20	9.26	Put	Bond Future	780	1	1	1	3,500.00
23/01/2020	R186 On 05-November-20	8.34	Put	Bond Future	2127	2	2	2	0.00
23/01/2020	R186 On 05-November-20	8.64	Put	Bond Future	1537	2	2	2	0.00
23/01/2020	R186 On 05-November-20	8.66	Put	Bond Future	1503	1	2	1	0.00
23/01/2020	R197 On 06-February-20			Bond Future	301.40	301.4353	301.4035	301.4353	2,540.00
23/01/2020	R197 On 07-May-20			Bond Future	306.82	306.8478	306.8150	306.8478	1,400.00
23/01/2020	R197 On 06-August-20			Bond Future	304.72	304.7570	304.7237	304.7570	0.00
23/01/2020	R197 On 05-November-20			Bond Future	310.21	310.2403	310.2069	310.2403	0.00
23/01/2020	R202 On 06-February-20			Bond Future	225.26	225.2762	225.2565	225.2762	7,769.00
23/01/2020	R202 On 07-May-20			Bond Future	229.30	229.3213	229.3008	229.3213	1,904.00
23/01/2020	R202 On 06-August-20			Bond Future	229.41	229.4296	229.4090	229.4296	0.00
23/01/2020	R202 On 05-November-20			Bond Future	233.54	233.5579	233.5371	233.5579	0.00
23/01/2020	R208 On 06-February-20			Bond Future	6.63	102.5952	102.5941	102.5952	16,997.00
23/01/2020	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R208 On 06-February-20	6.12	Put	Bond Future	547	1	1	1	0.00
23/01/2020	R208 On 06-February-20	6.14	Put	Bond Future	526	1	1	1	0.00
23/01/2020	R208 On 06-February-20	6.13	Put	Bond Future	536	1	1	1	0.00
23/01/2020	R208 On 07-May-20			Bond Future	6.46	101.0094	101.0081	101.0094	60.00
23/01/2020	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R208 On 07-May-20	4.81	Put	Bond Future	1421	1	1	1	0.00
23/01/2020	R208 On 07-May-20	4.80	Put	Bond Future	1430	1	1	1	0.00
23/01/2020	R208 On 07-May-20	4.82	Put	Bond Future	1413	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
23/01/2020	R208 On 06-August-20			Bond Future	6.13	102.8238	102.8226	102.8238	0.00
23/01/2020	R208 On 06-August-20	5.56	Call	Bond Future	7	0	0	0	0.00
23/01/2020	R208 On 06-August-20	5.57	Call	Bond Future	7	0	0	0	0.00
23/01/2020	R208 On 06-August-20	5.55	Call	Bond Future	7	0	0	0	0.00
23/01/2020	R208 On 06-August-20	5.55	Put	Bond Future	368	0	0	0	0.00
23/01/2020	R208 On 06-August-20	5.56	Put	Bond Future	362	0	0	0	0.00
23/01/2020	R208 On 06-August-20	5.57	Put	Bond Future	357	0	0	0	0.00
23/01/2020	R208 On 05-November-20			Bond Future	5.40	101.2652	101.2641	101.2652	0.00
23/01/2020	R208 On 05-November-20	4.79	Call	Bond Future	16	0	0	0	0.00
23/01/2020	R208 On 05-November-20	4.78	Call	Bond Future	15	0	0	0	0.00
23/01/2020	R208 On 05-November-20	4.77	Call	Bond Future	15	0	0	0	0.00
23/01/2020	R208 On 05-November-20	4.78	Put	Bond Future	252	0	0	0	0.00
23/01/2020	R208 On 05-November-20	4.77	Put	Bond Future	255	0	0	0	0.00
23/01/2020	R208 On 05-November-20	4.79	Put	Bond Future	249	0	0	0	0.00
23/01/2020	R209 On 06-February-20			Bond Future	9.80	74.0884	73.8074	74.0884	85,049.00
23/01/2020	R209 On 06-February-20	9.51	Call	Bond Future	108	0	0	0	0.00
23/01/2020	R209 On 06-February-20	9.40	Call	Bond Future	39	0	0	0	7,500.00
23/01/2020	R209 On 06-February-20	9.52	Call	Bond Future	117	0	0	0	0.00
23/01/2020	R209 On 06-February-20	9.50	Call	Bond Future	99	0	0	0	0.00
23/01/2020	R209 On 06-February-20	9.50	Put	Bond Future	2008	2	2	2	0.00
23/01/2020	R209 On 06-February-20	9.51	Put	Bond Future	1951	2	2	2	0.00
23/01/2020	R209 On 06-February-20	9.40	Put	Bond Future	2608	2	3	2	0.00
23/01/2020	R209 On 06-February-20	9.52	Put	Bond Future	1895	2	2	2	0.00
23/01/2020	R209 On 07-May-20			Bond Future	9.87	72.2498	71.9638	72.2498	6,500.00
23/01/2020	R209 On 07-May-20	9.45	Call	Bond Future	805	1	1	1	0.00
23/01/2020	R209 On 07-May-20	9.47	Call	Bond Future	845	1	1	1	0.00
23/01/2020	R209 On 07-May-20	9.46	Call	Bond Future	825	1	1	1	0.00
23/01/2020	R209 On 07-May-20	9.46	Put	Bond Future	3448	3	3	3	0.00
23/01/2020	R209 On 07-May-20	9.47	Put	Bond Future	3404	3	3	3	0.00
23/01/2020	R209 On 07-May-20	9.45	Put	Bond Future	3494	3	3	3	0.00
23/01/2020	R209 On 06-August-20			Bond Future	9.94	73.5404	73.2491	73.5404	0.00
23/01/2020	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/01/2020	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
23/01/2020	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/01/2020	R209 On 06-August-20	5.56	Put	Bond Future	36159	36	36	36	0.00
23/01/2020	R209 On 06-August-20	5.55	Put	Bond Future	36268	36	36	36	0.00
23/01/2020	R209 On 06-August-20	5.57	Put	Bond Future	36051	36	36	36	0.00
23/01/2020	R209 On 05-November-20			Bond Future	10.02	71.7160	71.4197	71.7160	0.00
23/01/2020	R209 On 05-November-20	10.00	Call	Bond Future	3226	3	3	3	0.00
23/01/2020	R209 On 05-November-20	10.02	Call	Bond Future	3288	3	3	3	0.00
23/01/2020	R209 On 05-November-20	10.01	Call	Bond Future	3257	3	3	3	0.00
23/01/2020	R209 On 05-November-20	10.01	Put	Bond Future	3322	3	3	3	0.00
23/01/2020	R209 On 05-November-20	10.02	Put	Bond Future	3292	3	3	3	0.00
23/01/2020	R209 On 05-November-20	10.00	Put	Bond Future	3351	3	3	3	0.00
23/01/2020	R210 On 06-February-20			Bond Future	187.52	187.5365	187.5192	187.5365	1,077.00
23/01/2020	R210 On 07-May-20			Bond Future	188.26	188.2756	188.2579	188.2756	864.00
23/01/2020	R210 On 06-August-20			Bond Future	191.72	191.7348	191.7169	191.7348	0.00
23/01/2020	R210 On 05-November-20			Bond Future	192.47	192.4852	192.4672	192.4852	0.00
23/01/2020	R212 On 06-February-20			Bond Future	161.65	161.6667	161.6486	161.6667	7,763.00
23/01/2020	R212 On 07-May-20			Bond Future	164.55	164.5695	164.5509	164.5695	1,526.00
23/01/2020	R212 On 06-August-20			Bond Future	165.30	165.3178	165.2989	165.3178	0.00
23/01/2020	R212 On 05-November-20			Bond Future	168.27	168.2925	168.2734	168.2925	0.00
23/01/2020	R213 On 06-February-20			Bond Future	9.23	88.1191	87.9391	88.1191	20,142.00
23/01/2020	R213 On 06-February-20	9.28	Call	Bond Future	790	1	1	1	0.00
23/01/2020	R213 On 06-February-20	9.27	Call	Bond Future	754	1	1	1	0.00
23/01/2020	R213 On 06-February-20	9.26	Call	Bond Future	719	1	1	1	0.00
23/01/2020	R213 On 06-February-20	9.27	Put	Bond Future	491	0	0	0	0.00
23/01/2020	R213 On 06-February-20	9.26	Put	Bond Future	517	0	1	0	0.00
23/01/2020	R213 On 06-February-20	9.28	Put	Bond Future	466	0	0	0	0.00
23/01/2020	R213 On 07-May-20			Bond Future	9.29	86.1291	85.9458	86.1291	55.00
23/01/2020	R213 On 07-May-20	9.00	Call	Bond Future	944	1	1	1	0.00
23/01/2020	R213 On 07-May-20	9.01	Call	Bond Future	966	1	1	1	0.00
23/01/2020	R213 On 07-May-20	9.02	Call	Bond Future	988	1	1	1	0.00
23/01/2020	R213 On 07-May-20	9.02	Put	Bond Future	2666	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
23/01/2020	R213 On 07-May-20	9.00	Put	Bond Future	2745	3	3	3	0.00
23/01/2020	R213 On 07-May-20	9.01	Put	Bond Future	2705	3	3	3	0.00
23/01/2020	R213 On 06-August-20			Bond Future	9.36	87.6692	87.4826	87.6692	0.00
23/01/2020	R213 On 06-August-20	9.29	Call	Bond Future	2243	2	2	2	0.00
23/01/2020	R213 On 06-August-20	9.31	Call	Bond Future	2303	2	2	2	0.00
23/01/2020	R213 On 06-August-20	9.30	Call	Bond Future	2273	2	2	2	0.00
23/01/2020	R213 On 06-August-20	9.30	Put	Bond Future	2648	3	3	3	0.00
23/01/2020	R213 On 06-August-20	9.31	Put	Bond Future	2618	3	3	3	0.00
23/01/2020	R213 On 06-August-20	9.29	Put	Bond Future	2678	3	3	3	0.00
23/01/2020	R213 On 05-November-20			Bond Future	9.44	85.6992	85.5093	85.6992	0.00
23/01/2020	R213 On 05-November-20	9.59	Call	Bond Future	3414	4	3	4	0.00
23/01/2020	R213 On 05-November-20	9.60	Call	Bond Future	3447	4	3	4	0.00
23/01/2020	R213 On 05-November-20	9.61	Call	Bond Future	3479	4	3	4	0.00
23/01/2020	R213 On 05-November-20	9.61	Put	Bond Future	2489	2	2	2	0.00
23/01/2020	R213 On 05-November-20	9.59	Put	Bond Future	2539	2	3	2	0.00
23/01/2020	R213 On 05-November-20	9.60	Put	Bond Future	2514	2	3	2	0.00
23/01/2020	R214 On 06-February-20			Bond Future	10.01	72.6701	72.3782	72.6701	18,023.00
23/01/2020	R214 On 06-February-20	9.71	Call	Bond Future	104	0	0	0	0.00
23/01/2020	R214 On 06-February-20	9.73	Call	Bond Future	123	0	0	0	0.00
23/01/2020	R214 On 06-February-20	10.42	Call	Bond Future	2692	3	3	3	0.00
23/01/2020	R214 On 06-February-20	9.52	Call	Bond Future	15	0	0	0	1,000.00
23/01/2020	R214 On 06-February-20	9.87	Call	Bond Future	335	0	0	0	1,000.00
23/01/2020	R214 On 06-February-20	9.72	Call	Bond Future	114	0	0	0	0.00
23/01/2020	R214 On 06-February-20	9.72	Put	Bond Future	2040	2	2	2	0.00
23/01/2020	R214 On 06-February-20	9.52	Put	Bond Future	3332	3	3	3	0.00
23/01/2020	R214 On 06-February-20	9.73	Put	Bond Future	1981	2	2	2	0.00
23/01/2020	R214 On 06-February-20	9.87	Put	Bond Future	1245	1	1	1	0.00
23/01/2020	R214 On 06-February-20	9.71	Put	Bond Future	2099	2	2	2	0.00
23/01/2020	R214 On 06-February-20	10.42	Put	Bond Future	67	0	0	0	1,000.00
23/01/2020	R214 On 07-May-20			Bond Future	10.08	70.6602	70.3631	70.6602	1,000.00
23/01/2020	R214 On 07-May-20	9.76	Call	Bond Future	1078	1	1	1	0.00
23/01/2020	R214 On 07-May-20	9.77	Call	Bond Future	1102	1	1	1	0.00
23/01/2020	R214 On 07-May-20	9.31	Call	Bond Future	291	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
23/01/2020	R214 On 07-May-20	9.91	Call	Bond Future	1473	2	1	2	1,250.00
23/01/2020	R214 On 07-May-20	10.66	Call	Bond Future	4412	5	4	5	0.00
23/01/2020	R214 On 07-May-20	9.75	Call	Bond Future	1054	1	1	1	0.00
23/01/2020	R214 On 07-May-20	9.75	Put	Bond Future	3241	3	3	3	0.00
23/01/2020	R214 On 07-May-20	9.91	Put	Bond Future	2583	2	3	2	0.00
23/01/2020	R214 On 07-May-20	9.31	Put	Bond Future	5575	5	6	5	0.00
23/01/2020	R214 On 07-May-20	10.66	Put	Bond Future	803	1	1	1	1,250.00
23/01/2020	R214 On 07-May-20	9.76	Put	Bond Future	3197	3	3	3	0.00
23/01/2020	R214 On 07-May-20	9.77	Put	Bond Future	3153	3	3	3	0.00
23/01/2020	R214 On 06-August-20			Bond Future	10.15	71.9222	71.6197	71.9222	0.00
23/01/2020	R214 On 06-August-20	9.97	Call	Bond Future	2284	2	2	2	0.00
23/01/2020	R214 On 06-August-20	9.98	Call	Bond Future	2314	2	2	2	0.00
23/01/2020	R214 On 06-August-20	9.99	Call	Bond Future	2344	2	2	2	0.00
23/01/2020	R214 On 06-August-20	9.99	Put	Bond Future	3391	3	3	3	0.00
23/01/2020	R214 On 06-August-20	9.97	Put	Bond Future	3463	3	3	3	0.00
23/01/2020	R214 On 06-August-20	9.98	Put	Bond Future	3427	3	3	3	0.00
23/01/2020	R214 On 05-November-20			Bond Future	10.23	69.9233	69.6156	69.9233	0.00
23/01/2020	R214 On 05-November-20	10.25	Call	Bond Future	3578	4	4	4	0.00
23/01/2020	R214 On 05-November-20	10.26	Call	Bond Future	3611	4	4	4	0.00
23/01/2020	R214 On 05-November-20	10.24	Call	Bond Future	3546	4	4	4	0.00
23/01/2020	R214 On 05-November-20	10.24	Put	Bond Future	3470	3	3	3	0.00
23/01/2020	R214 On 05-November-20	10.25	Put	Bond Future	3440	3	3	3	0.00
23/01/2020	R214 On 05-November-20	10.26	Put	Bond Future	3410	3	3	3	0.00
23/01/2020	R248 On 06-February-20			Bond Future	10.14	91.4838	91.1186	91.4838	96,980.00
23/01/2020	R248 On 06-February-20	9.72	Call	Bond Future	38	0	0	0	0.00
23/01/2020	R248 On 06-February-20	9.70	Call	Bond Future	30	0	0	0	0.00
23/01/2020	R248 On 06-February-20	9.71	Call	Bond Future	34	0	0	0	0.00
23/01/2020	R248 On 06-February-20	9.70	Put	Bond Future	3761	3	4	3	0.00
23/01/2020	R248 On 06-February-20	9.72	Put	Bond Future	3592	3	4	3	0.00
23/01/2020	R248 On 06-February-20	9.71	Put	Bond Future	3676	3	4	3	0.00
23/01/2020	R248 On 07-May-20			Bond Future	10.21	88.6658	88.2941	88.6658	0.00
23/01/2020	R248 On 07-May-20	10.70	Call	Bond Future	4851	5	5	5	0.00
23/01/2020	R248 On 07-May-20	9.77	Call	Bond Future	875	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
23/01/2020	R248 On 07-May-20	9.79	Call	Bond Future	926	1	1	1	0.00
23/01/2020	R248 On 07-May-20	10.20	Call	Bond Future	2334	3	2	3	0.00
23/01/2020	R248 On 07-May-20	9.78	Call	Bond Future	900	1	1	1	0.00
23/01/2020	R248 On 07-May-20	9.69	Call	Bond Future	684	1	1	1	300.00
23/01/2020	R248 On 07-May-20	9.78	Put	Bond Future	4540	4	5	4	0.00
23/01/2020	R248 On 07-May-20	10.20	Put	Bond Future	2443	2	2	2	300.00
23/01/2020	R248 On 07-May-20	9.69	Put	Bond Future	5113	5	5	5	0.00
23/01/2020	R248 On 07-May-20	9.77	Put	Bond Future	4602	4	5	4	0.00
23/01/2020	R248 On 07-May-20	10.70	Put	Bond Future	1060	1	1	1	300.00
23/01/2020	R248 On 07-May-20	9.79	Put	Bond Future	4479	4	4	4	0.00
23/01/2020	R248 On 06-August-20			Bond Future	10.29	90.2491	89.8706	90.2491	0.00
23/01/2020	R248 On 06-August-20	9.25	Call	Bond Future	482	1	0	1	20,640.00
23/01/2020	R248 On 06-August-20	10.18	Call	Bond Future	2979	3	3	3	0.00
23/01/2020	R248 On 06-August-20	10.20	Call	Bond Future	3057	3	3	3	0.00
23/01/2020	R248 On 06-August-20	9.00	Call	Bond Future	262	0	0	0	3,000.00
23/01/2020	R248 On 06-August-20	10.19	Call	Bond Future	3018	3	3	3	0.00
23/01/2020	R248 On 06-August-20	10.19	Put	Bond Future	3821	4	4	4	0.00
23/01/2020	R248 On 06-August-20	10.20	Put	Bond Future	3779	4	4	4	0.00
23/01/2020	R248 On 06-August-20	9.00	Put	Bond Future	11752	11	12	11	0.00
23/01/2020	R248 On 06-August-20	10.18	Put	Bond Future	3863	4	4	4	0.00
23/01/2020	R248 On 06-August-20	9.25	Put	Bond Future	9546	9	10	9	0.00
23/01/2020	R248 On 05-November-20			Bond Future	10.37	87.4403	87.0551	87.4403	0.00
23/01/2020	R248 On 05-November-20	10.04	Call	Bond Future	3121	3	3	3	0.00
23/01/2020	R248 On 05-November-20	10.03	Call	Bond Future	3086	3	3	3	0.00
23/01/2020	R248 On 05-November-20	10.02	Call	Bond Future	3053	3	3	3	0.00
23/01/2020	R248 On 05-November-20	10.03	Put	Bond Future	5842	6	6	6	0.00
23/01/2020	R248 On 05-November-20	10.02	Put	Bond Future	5892	6	6	6	0.00
23/01/2020	R248 On 05-November-20	10.04	Put	Bond Future	5793	6	6	6	0.00