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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	2025 On 07-November-19			Bond Future	137.60	137.7467	137.6043	137.7467	1,461.00
18/09/2019	2025 On 06-February-20			Bond Future	138.63	138.7728	138.6283	138.7728	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
18/09/2019	2025 On 07-May-20			Bond Future	141.21	141.3559	141.2085	141.3559	0.00
18/09/2019	2029 On 07-November-19			Bond Future	101.92	101.9623	101.9172	101.9623	4,260.00
18/09/2019	2029 On 06-February-20			Bond Future	103.77	103.8130	103.7673	103.8130	0.00
18/09/2019	2029 On 07-May-20			Bond Future	104.59	104.6327	104.5860	104.6327	0.00
18/09/2019	2030 On 07-November-19			Bond Future	8.93	95.8021	8.9276	95.8021	73,127.00
18/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3642	3	3642	3	0.00
18/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2721	3	2721	3	0.00
18/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	381	0	381	0	5,500.00
18/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1817	2	1817	2	5,500.00
18/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3695	3	3695	3	0.00
18/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2249	2	2249	2	0.00
18/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2480	2	2480	2	0.00
18/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	146	0	146	0	0.00
18/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5177	5	5177	5	0.00
18/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3589	3	3589	3	0.00
18/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2969	3	2969	3	0.00
18/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5682	5	5682	5	0.00
18/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1252	1	1252	1	0.00
18/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	335	0	335	0	0.00
18/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1900	2	1900	2	0.00
18/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4842	5	4842	5	0.00
18/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	106	0	106	0	0.00
18/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	690	1	690	1	0.00
18/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1110	1	1110	1	5,000.00
18/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	339	0	339	0	2,500.00
18/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	230	0	230	0	0.00
18/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	463	1	463	1	5,333.00
18/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2640	3	2640	3	0.00
18/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	63	0	63	0	2,500.00
18/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	732	1	732	1	0.00
18/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2490	3	2490	3	0.00
18/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	222	0	222	0	0.00
18/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	215	0	215	0	0.00
18/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	397	1	397	1	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	542	1	542	1	2,750.00
18/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3573	4	3573	4	0.00
18/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	87	0	87	0	5,500.00
18/09/2019	2030 On 06-February-20			Bond Future	8.99	93.5090	8.9882	93.5090	0.00
18/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2162	2	2162	2	5,820.00
18/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	663	1	663	1	5,820.00
18/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2653	2	2653	2	0.00
18/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2690	3	2690	3	0.00
18/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2727	3	2727	3	0.00
18/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1667	2	1667	2	0.00
18/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1715	2	1715	2	0.00
18/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4417	5	4417	5	0.00
18/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1691	2	1691	2	0.00
18/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2089	2	2089	2	0.00
18/09/2019	2030 On 07-May-20			Bond Future	9.05	95.2276	9.0472	95.2276	0.00
18/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2015	2	2015	2	0.00
18/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1987	2	1987	2	0.00
18/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1959	2	1959	2	0.00
18/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3572	4	3572	4	0.00
18/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3607	4	3607	4	0.00
18/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3538	4	3538	4	0.00
18/09/2019	2032 On 07-November-19			Bond Future	9.29	93.0539	9.2914	93.0539	48,288.00
18/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3314	3	3314	3	0.00
18/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3261	3	3261	3	0.00
18/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3208	3	3208	3	0.00
18/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	440	1	440	1	0.00
18/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	453	1	453	1	0.00
18/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	427	1	427	1	0.00
18/09/2019	2032 On 06-February-20			Bond Future	9.36	94.7202	9.3592	94.7202	0.00
18/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2492	2	2492	2	0.00
18/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2528	2	2528	2	0.00
18/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2455	2	2455	2	0.00
18/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2315	3	2315	3	0.00
18/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2283	3	2283	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
18/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2252	2	2252	2	0.00
18/09/2019	2032 On 07-May-20			Bond Future	9.42	92.3010	9.4238	92.3010	0.00
18/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2260	2	2260	2	0.00
18/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2321	2	2321	2	0.00
18/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2291	2	2291	2	0.00
18/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3933	4	3933	4	0.00
18/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3895	4	3895	4	0.00
18/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3971	4	3971	4	0.00
18/09/2019	2033 On 07-November-19			Bond Future	102.49	102.4945	102.4941	102.4945	6,260.00
18/09/2019	2033 On 06-February-20			Bond Future	104.35	104.3548	104.3547	104.3548	0.00
18/09/2019	2033 On 07-May-20			Bond Future	105.10	105.1016	105.1013	105.1016	0.00
18/09/2019	2037 On 07-November-19			Bond Future	9.69	92.1540	9.6877	92.1540	60,956.00
18/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2753	3	2753	3	0.00
18/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2859	3	2859	3	0.00
18/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2806	3	2806	3	0.00
18/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	751	1	751	1	0.00
18/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	731	1	731	1	0.00
18/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	773	1	773	1	0.00
18/09/2019	2037 On 06-February-20			Bond Future	9.76	89.5450	9.7578	89.5450	0.00
18/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2472	2	2472	2	0.00
18/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2435	2	2435	2	0.00
18/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2398	2	2398	2	0.00
18/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3104	3	3104	3	0.00
18/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3143	3	3143	3	0.00
18/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3064	3	3064	3	0.00
18/09/2019	2037 On 07-May-20			Bond Future	9.83	91.1908	9.8264	91.1908	0.00
18/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2644	3	2644	3	0.00
18/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2678	3	2678	3	0.00
18/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2713	3	2713	3	0.00
18/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4352	5	4352	5	0.00
18/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4436	5	4436	5	0.00
18/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4394	5	4394	5	0.00
18/09/2019	2038 On 07-November-19			Bond Future	120.44	120.5296	120.4422	120.5296	21,883.00
18/09/2019	2038 On 06-February-20			Bond Future	120.97	121.0591	120.9703	121.0591	0.00

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18/09/2019	2038 On 07-May-20			Bond Future	123.22	123.3124	123.2219	123.3124	0.00
18/09/2019	2040 On 07-November-19			Bond Future	9.82	94.9471	9.8182	94.9471	40,851.00
18/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2697	2	2697	2	0.00
18/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2752	2	2752	2	0.00
18/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1589	1	1589	1	1,260.00
18/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	255	0	255	0	1,260.00
18/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2807	3	2807	3	0.00
18/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	931	1	931	1	0.00
18/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	980	1	980	1	0.00
18/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1740	2	1740	2	0.00
18/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4677	5	4677	5	0.00
18/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	956	1	956	1	0.00
18/09/2019	2040 On 06-February-20			Bond Future	9.89	92.1375	9.8893	92.1375	0.00
18/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	68	0	68	0	0.00
18/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2338	2	2338	2	0.00
18/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2415	2	2415	2	0.00
18/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	423	0	423	0	0.00
18/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2377	2	2377	2	0.00
18/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3518	4	3518	4	0.00
18/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3473	4	3473	4	0.00
18/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8107	8	8107	8	0.00
18/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3562	4	3562	4	0.00
18/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13515	14	13515	14	0.00
18/09/2019	2040 On 07-May-20			Bond Future	9.96	93.8310	9.9588	93.8310	0.00
18/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2993	3	2993	3	0.00
18/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2955	3	2955	3	0.00
18/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2918	3	2918	3	0.00
18/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4780	5	4780	5	0.00
18/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4689	5	4689	5	0.00
18/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4734	5	4734	5	0.00
18/09/2019	2044 On 07-November-19			Bond Future	9.87	91.7396	9.8721	91.7396	37,708.00
18/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2567	2	2567	2	0.00
18/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5430	5	5430	5	0.00
18/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2514	2	2514	2	0.00

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18/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2621	2	2621	2	0.00
18/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	89	0	89	0	328.00
18/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1132	1	1132	1	328.00
18/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1046	1	1046	1	0.00
18/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6111	7	6111	7	0.00
18/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	991	1	991	1	0.00
18/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2249	3	2249	3	0.00
18/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1018	1	1018	1	0.00
18/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	273	0	273	0	328.00
18/09/2019	2044 On 06-February-20			Bond Future	9.94	88.9979	9.9410	88.9979	0.00
18/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	496	0	496	0	328.00
18/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2318	2	2318	2	0.00
18/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2206	2	2206	2	328.00
18/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2280	2	2280	2	0.00
18/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7469	7	7469	7	0.00
18/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2356	2	2356	2	0.00
18/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3796	4	3796	4	0.00
18/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3702	4	3702	4	0.00
18/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	967	1	967	1	328.00
18/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3749	4	3749	4	0.00
18/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3891	4	3891	4	0.00
18/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8010	8	8010	8	0.00
18/09/2019	2044 On 07-May-20			Bond Future	10.01	90.6337	10.0083	90.6337	0.00
18/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3033	3	3033	3	0.00
18/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1540	1	1540	1	100.00
18/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3790	4	3790	4	100.00
18/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1359	1	1359	1	556.00
18/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3109	3	3109	3	0.00
18/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3502	3	3502	3	556.00
18/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9095	9	9095	9	0.00
18/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3071	3	3071	3	0.00
18/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9463	9	9463	9	0.00
18/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7830	8	7830	8	0.00
18/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4310	5	4310	5	0.00

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18/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4798	5	4798	5	0.00
18/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4021	4	4021	4	0.00
18/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1443	2	1443	2	556.00
18/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1324	1	1324	1	100.00
18/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4844	5	4844	5	0.00
18/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7373	8	7373	8	0.00
18/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4752	5	4752	5	0.00
18/09/2019	2044 On 06-August-20			Bond Future	10.08	87.9375	10.0761	87.9375	0.00
18/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3867	4	3867	4	0.00
18/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1374	1	1374	1	140.00
18/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	3131	3	3131	3	140.00
18/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3944	4	3944	4	0.00
18/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8811	9	8811	9	0.00
18/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3905	4	3905	4	0.00
18/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5591	6	5591	6	0.00
18/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2356	3	2356	3	140.00
18/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	10704	11	10704	11	0.00
18/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	6591	7	6591	7	0.00
18/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5547	6	5547	6	0.00
18/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	5636	6	5636	6	0.00
18/09/2019	2046 On 07-November-19			Bond Future	111.42	111.4181	111.4178	111.4181	17,994.00
18/09/2019	2046 On 06-February-20			Bond Future	113.44	113.4403	113.4406	113.4403	0.00
18/09/2019	2046 On 07-May-20			Bond Future	113.80	113.8036	113.8036	113.8036	0.00
18/09/2019	2050 On 07-November-19			Bond Future	115.93	115.8170	115.9329	115.8170	12,916.00
18/09/2019	2050 On 06-February-20			Bond Future	116.20	116.0835	116.2019	116.0835	0.00
18/09/2019	2050 On 07-May-20			Bond Future	118.36	118.2443	118.3647	118.2443	0.00
18/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	AL37 On 07-November-19			Index Future	667.21	666.5530	667.2110	666.5530	0.00
18/09/2019	AL37 On 06-February-20			Index Future	679.16	678.4890	679.1600	678.4890	0.00
18/09/2019	AL37 On 07-May-20			Index Future	691.64	690.9580	691.6400	690.9580	0.00
18/09/2019	AL7T On 07-November-19			Index Future	776.83	774.7670	776.8290	774.7670	120.00
18/09/2019	AL7T On 06-February-20			Index Future	790.74	788.6420	790.7410	788.6420	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
18/09/2019	AL7T On 07-May-20			Index Future	805.27	803.1340	805.2720	803.1340	0.00
18/09/2019	ALBI On 07-November-19			Index Future	696.21	693.8980	696.2110	693.8980	220.00
18/09/2019	ALBI On 06-February-20			Index Future	708.68	706.3240	708.6790	706.3240	0.00
18/09/2019	ALBI On 07-May-20			Index Future	721.70	719.3040	721.7020	719.3040	0.00
18/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	C446 On 31-March-46			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
18/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2019	ES33 On 07-November-19			Bond Future	10.82	77.3512	10.8175	77.3512	350.00
18/09/2019	ES33 On 06-February-20			Bond Future	10.94	78.7363	10.9352	78.7363	0.00
18/09/2019	ES33 On 07-May-20			Bond Future	11.05	76.3895	11.0487	76.3895	0.00
18/09/2019	ES42 On 07-November-19			Bond Future	11.16	78.2768	11.1619	78.2768	4,919.00
18/09/2019	ES42 On 06-February-20			Bond Future	11.27	79.6783	11.2745	79.6783	0.00
18/09/2019	ES42 On 07-May-20			Bond Future	11.39	76.8782	11.3877	76.8782	0.00
18/09/2019	GOVI On 07-November-19			GOVI	689.20	686.8350	689.2040	686.8350	1,197.00
18/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	163040	14	163040	14	0.00
18/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	162940	14	162940	14	0.00
18/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	162840	14	162840	14	0.00
18/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 06-February-20			GOVI	701.55	699.1350	701.5460	699.1350	0.00
18/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	15840	4	15840	4	0.00
18/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	16040	4	16040	4	0.00
18/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	15940	4	15940	4	0.00
18/09/2019	GOVI On 07-May-20			GOVI	714.44	711.9820	714.4380	711.9820	0.00
18/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
18/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	55620	8	55620	8	0.00
18/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	55420	8	55420	8	0.00
18/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	55520	8	55520	8	0.00
18/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2019	IGOV On 07-November-19			Index Future	262.26	262.3450	262.2640	262.3450	1,004.00
18/09/2019	IGOV On 06-February-20			Index Future	267.03	267.1070	267.0250	267.1070	0.00
18/09/2019	IGOV On 07-May-20			Index Future	272.00	272.0780	271.9950	272.0780	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
18/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
18/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
18/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
18/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
18/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.95	101.9500	101.9500	101.9500	0.00
18/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.74	98.7400	98.7400	98.7400	0.00
18/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.32	95.3300	95.3200	95.3300	0.00
18/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.27	94.2800	94.2700	94.2800	0.00
18/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.2000	93.1800	93.2000	0.00
18/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.08	93.0900	93.0800	93.0900	0.00
18/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.03	95.0500	95.0300	95.0500	51.00
18/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.93	94.9600	94.9300	94.9600	0.00
18/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.88	95.9300	95.8800	95.9300	0.00
18/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.60	99.6600	99.6000	99.6600	0.00
18/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.64	100.7300	100.6400	100.7300	0.00
18/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.72	93.8200	93.7200	93.8200	0.00
18/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.63	99.7500	99.6300	99.7500	0.00
18/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.87	95.0200	94.8700	95.0200	0.00
18/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.23	90.4200	90.2300	90.4200	0.00
18/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.05	87.2500	87.0500	87.2500	0.00
18/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.66	85.8700	85.6600	85.8700	0.00
18/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.79	88.0100	87.7900	88.0100	0.00
18/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.61	91.8400	91.6100	91.8400	0.00
18/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.06	90.3100	90.0600	90.3100	0.00
18/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.14	92.4000	92.1400	92.4000	0.00
18/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.67	97.9400	97.6700	97.9400	0.00
18/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.01	98.2900	98.0100	98.2900	0.00
18/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.35	91.6300	91.3500	91.6300	0.00
18/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.72	99.0000	98.7200	99.0000	0.00
18/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.10	92.3700	92.1000	92.3700	0.00
18/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	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
18/09/2019	R023 On 07-November-19			Bond Future	7.31	102.7427	7.3081	102.7427	54,077.00
18/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1968	2	1968	2	0.00
18/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2022	2	2022	2	0.00
18/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1995	2	1995	2	0.00
18/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	36	0	36	0	0.00
18/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	34	0	34	0	0.00
18/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	35	0	35	0	0.00
18/09/2019	R023 On 06-February-20			Bond Future	7.32	104.5825	7.3195	104.5825	0.00
18/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1074	1	1074	1	0.00
18/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1111	1	1111	1	0.00
18/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1092	1	1092	1	0.00
18/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	524	1	524	1	0.00
18/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	516	1	516	1	0.00
18/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	533	1	533	1	0.00
18/09/2019	R023 On 07-May-20			Bond Future	7.30	102.5717	7.3008	102.5717	0.00
18/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	402	0	402	0	0.00
18/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	412	0	412	0	0.00
18/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	392	0	392	0	0.00
18/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1430	1	1430	1	0.00
18/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1414	1	1414	1	0.00
18/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1399	1	1399	1	0.00
18/09/2019	R035 On 07-November-19			Bond Future	9.55	95.9101	9.5549	95.9101	94,894.00
18/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1393	1	1393	1	3,500.00
18/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3040	3	3040	3	0.00
18/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	120	0	120	0	3,500.00
18/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3095	3	3095	3	0.00
18/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3151	3	3151	3	0.00
18/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5076	5	5076	5	0.00
18/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	658	1	658	1	0.00
18/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	676	1	676	1	0.00
18/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	259	0	259	0	3,500.00
18/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1660	2	1660	2	0.00
18/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5159	6	5159	6	0.00
18/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	640	1	640	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
18/09/2019	R035 On 06-February-20			Bond Future	9.63	97.6276	9.6293	97.6276	0.00
18/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2613	2	2613	2	0.00
18/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2574	2	2574	2	0.00
18/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2536	2	2536	2	0.00
18/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2832	3	2832	3	0.00
18/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2758	3	2758	3	0.00
18/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2795	3	2795	3	0.00
18/09/2019	R035 On 07-May-20			Bond Future	9.69	94.9181	9.6943	94.9181	0.00
18/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1583	1	1583	1	5,000.00
18/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2669	2	2669	2	0.00
18/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3708	3	3708	3	5,000.00
18/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2738	3	2738	3	0.00
18/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8563	8	8563	8	0.00
18/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2703	2	2703	2	0.00
18/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4354	5	4354	5	0.00
18/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3296	3	3296	3	0.00
18/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4271	5	4271	5	0.00
18/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1191	1	1191	1	5,000.00
18/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4312	5	4312	5	0.00
18/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6065	6	6065	6	0.00
18/09/2019	R035 On 06-August-20			Bond Future	9.76	96.6867	9.7584	96.6867	0.00
18/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2349	2	2349	2	24,761.00
18/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5443	5	5443	5	0.00
18/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1736	0	1736	0	3,000.00
18/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5401	5	5401	5	0.00
18/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5484	5	5484	5	0.00
18/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4303	4	4303	4	0.00
18/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4243	4	4243	4	0.00
18/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	9545	0	9545	0	0.00
18/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8137	8	8137	8	0.00
18/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4273	4	4273	4	0.00
18/09/2019	R186 On 07-November-19			Bond Future	8.24	115.8341	8.2420	115.8341	127,383.00
18/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1001	1	1001	1	3,750.00
18/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2934	3	2934	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
18/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3979	4	3979	4	0.00
18/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	943	1	943	1	4,955.00
18/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	860	1	860	1	0.00
18/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4081	4	4081	4	0.00
18/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4030	4	4030	4	0.00
18/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	84	0	84	0	0.00
18/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1012	1	1012	1	0.00
18/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1099	1	1099	1	7,500.00
18/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	87	0	87	0	0.00
18/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	197	0	197	0	4,955.00
18/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	90	0	90	0	0.00
18/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	956	1	956	1	3,750.00
18/09/2019	R186 On 06-February-20			Bond Future	8.29	112.6045	8.2906	112.6045	5,040.00
18/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1260	1	1260	1	1,007.00
18/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2600	2	2600	2	0.00
18/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2420	2	2420	2	0.00
18/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2674	3	2674	3	0.00
18/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4429	4	4429	4	0.00
18/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2637	3	2637	3	0.00
18/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1162	1	1162	1	0.00
18/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	599	1	599	1	1,007.00
18/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1271	1	1271	1	1,007.00
18/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1145	1	1145	1	0.00
18/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2264	2	2264	2	0.00
18/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1180	1	1180	1	0.00
18/09/2019	R186 On 07-May-20			Bond Future	8.33	114.6740	8.3333	114.6740	0.00
18/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1486	1	1486	1	0.00
18/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4275	4	4275	4	0.00
18/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2026	2	2026	2	6,000.00
18/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1511	1	1511	1	0.00
18/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	541	1	541	1	6,000.00
18/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1461	1	1461	1	0.00
18/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2880	3	2880	3	0.00
18/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4552	5	4552	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
18/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1143	1	1143	1	6,000.00
18/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2821	3	2821	3	0.00
18/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2312	3	2312	3	0.00
18/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2851	3	2851	3	0.00
18/09/2019	R197 On 07-November-19			Bond Future	308.47	308.8322	308.4669	308.8322	2,507.00
18/09/2019	R197 On 06-February-20			Bond Future	306.41	306.7799	306.4087	306.7799	40.00
18/09/2019	R197 On 07-May-20			Bond Future	312.11	312.4901	312.1118	312.4901	0.00
18/09/2019	R202 On 07-November-19			Bond Future	233.40	233.4062	233.4045	233.4062	9,010.00
18/09/2019	R202 On 06-February-20			Bond Future	233.57	233.5754	233.5739	233.5754	0.00
18/09/2019	R202 On 07-May-20			Bond Future	237.92	237.9230	237.9212	237.9230	0.00
18/09/2019	R207 On 07-November-19			Bond Future	6.68	102.4272	6.6822	102.4272	3,639.00
18/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
18/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
18/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
18/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	827	1	827	1	0.00
18/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	825	1	825	1	0.00
18/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	824	1	824	1	0.00
18/09/2019	R208 On 07-November-19			Bond Future	6.59	100.9917	6.5930	100.9917	9,737.00
18/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	361	0	361	0	0.00
18/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	350	0	350	0	0.00
18/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	339	0	339	0	0.00
18/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	42	0	42	0	0.00
18/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	44	0	44	0	0.00
18/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	40	0	40	0	0.00
18/09/2019	R208 On 06-February-20			Bond Future	6.44	102.8001	6.4387	102.8001	0.00
18/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	40	0	40	0	0.00
18/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	43	0	43	0	0.00
18/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	45	0	45	0	0.00
18/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	369	0	369	0	0.00
18/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	386	0	386	0	0.00
18/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	377	0	377	0	0.00
18/09/2019	R208 On 07-May-20			Bond Future	6.14	101.2858	6.1423	101.2858	0.00
18/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
18/09/2019	R208 On 07-May-20	4.81	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
18/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
18/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1148	1	1148	1	0.00
18/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1157	1	1157	1	0.00
18/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1140	1	1140	1	0.00
18/09/2019	R209 On 07-November-19			Bond Future	9.55	73.3554	9.5491	73.3554	96,027.00
18/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2311	2	2311	2	0.00
18/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	117	0	117	0	8,000.00
18/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1159	1	1159	1	5,000.00
18/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2401	2	2401	2	0.00
18/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	697	1	697	1	8,000.00
18/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2178	2	2178	2	0.00
18/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2356	2	2356	2	0.00
18/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	678	1	678	1	0.00
18/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	660	1	660	1	0.00
18/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2150	2	2150	2	0.00
18/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	753	1	753	1	8,000.00
18/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4405	5	4405	5	0.00
18/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	696	1	696	1	0.00
18/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1481	2	1481	2	0.00
18/09/2019	R209 On 06-February-20			Bond Future	9.61	74.6690	9.6121	74.6690	0.00
18/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1995	2	1995	2	0.00
18/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2027	2	2027	2	0.00
18/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1964	2	1964	2	0.00
18/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2694	3	2694	3	0.00
18/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2659	3	2659	3	0.00
18/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2625	3	2625	3	0.00
18/09/2019	R209 On 07-May-20			Bond Future	9.67	72.8898	9.6723	72.8898	0.00
18/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2334	2	2334	2	0.00
18/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2395	2	2395	2	0.00
18/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2364	2	2364	2	0.00
18/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3739	4	3739	4	0.00
18/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3703	4	3703	4	0.00
18/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3774	4	3774	4	0.00
18/09/2019	R210 On 07-November-19			Bond Future	189.28	189.2864	189.2823	189.2864	2,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2019	R210 On 06-February-20			Bond Future	192.72	192.7220	192.7184	192.7220	0.00
18/09/2019	R210 On 07-May-20			Bond Future	193.66	193.6590	193.6550	193.6590	0.00
18/09/2019	R212 On 07-November-19			Bond Future	162.47	162.5719	162.4682	162.5719	7,384.00
18/09/2019	R212 On 06-February-20			Bond Future	163.17	163.2769	163.1716	163.2769	0.00
18/09/2019	R212 On 07-May-20			Bond Future	166.21	166.3160	166.2087	166.3160	0.00
18/09/2019	R213 On 07-November-19			Bond Future	9.13	86.2323	9.1311	86.2323	23,319.00
18/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3065	3	3065	3	0.00
18/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3115	3	3115	3	0.00
18/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3165	3	3165	3	0.00
18/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	298	0	298	0	0.00
18/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	318	0	318	0	0.00
18/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	308	0	308	0	0.00
18/09/2019	R213 On 06-February-20			Bond Future	9.20	87.7764	9.1984	87.7764	0.00
18/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2410	2	2410	2	0.00
18/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2376	2	2376	2	0.00
18/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2342	2	2342	2	0.00
18/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1937	2	1937	2	0.00
18/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1964	2	1964	2	0.00
18/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1911	2	1911	2	0.00
18/09/2019	R213 On 07-May-20			Bond Future	9.26	85.8374	9.2559	85.8374	0.00
18/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2020	2	2020	2	0.00
18/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2048	2	2048	2	0.00
18/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2076	2	2076	2	0.00
18/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3518	4	3518	4	0.00
18/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3586	4	3586	4	0.00
18/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3552	4	3552	4	0.00
18/09/2019	R214 On 07-November-19			Bond Future	9.81	71.6003	9.8072	71.6003	15,477.00
18/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2210	2	2210	2	0.00
18/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2254	2	2254	2	0.00
18/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2165	2	2165	2	0.00
18/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	879	1	879	1	0.00
18/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	857	1	857	1	0.00
18/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	836	1	836	1	0.00
18/09/2019	R214 On 06-February-20			Bond Future	9.88	72.8824	9.8762	72.8824	0.00

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18/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1932	2	1932	2	0.00
18/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1995	2	1995	2	0.00
18/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1963	2	1963	2	0.00
18/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3020	3	3020	3	0.00
18/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	2984	3	2984	3	0.00
18/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3057	3	3057	3	0.00
18/09/2019	R214 On 07-May-20			Bond Future	9.94	70.9234	9.9369	70.9234	0.00
18/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2651	2	2651	2	0.00
18/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2682	3	2682	3	0.00
18/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2619	2	2619	2	0.00
18/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3874	4	3874	4	0.00
18/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3838	4	3838	4	0.00
18/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3801	4	3801	4	0.00
18/09/2019	R248 On 07-November-19			Bond Future	9.85	90.8273	9.8527	90.8273	85,385.00
18/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2568	2	2568	2	0.00
18/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2513	2	2513	2	0.00
18/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2459	2	2459	2	0.00
18/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1090	1	1090	1	0.00
18/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1120	1	1120	1	0.00
18/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1061	1	1061	1	0.00
18/09/2019	R248 On 06-February-20			Bond Future	9.92	92.4538	9.9226	92.4538	100.00
18/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2197	2	2197	2	0.00
18/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2235	2	2235	2	0.00
18/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2159	2	2159	2	0.00
18/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	3989	4	3989	4	0.00
18/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4089	4	4089	4	0.00
18/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4038	4	4038	4	0.00
18/09/2019	R248 On 07-May-20			Bond Future	9.98	89.7126	9.9843	89.7126	0.00
18/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3107	3	3107	3	0.00
18/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3185	3	3185	3	0.00
18/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3146	3	3146	3	0.00
18/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4894	5	4894	5	0.00
18/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4942	5	4942	5	0.00
18/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4846	5	4846	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
18/09/2019	R248 On 06-August-20			Bond Future	10.04	91.3841	10.0449	91.3841	0.00
18/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2570	2	2570	2	20,640.00
18/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6140	6	6140	6	0.00
18/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6230	6	6230	6	0.00
18/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1871	0	1871	0	3,000.00
18/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6185	6	6185	6	0.00
18/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4992	5	4992	5	0.00
18/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4956	5	4956	5	0.00
18/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	11365	0	11365	0	0.00
18/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5029	5	5029	5	0.00
18/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9638	10	9638	10	0.00