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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
27/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	2025 On 07-November-19			Bond Future	137.61	137.6605	137.6143	137.6605	1,461.00
27/09/2019	2025 On 06-February-20			Bond Future	138.64	138.6864	138.6394	138.6864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	2025 On 07-May-20			Bond Future	141.22	141.2673	141.2194	141.2673	0.00
27/09/2019	2029 On 07-November-19			Bond Future	102.19	102.1743	102.1913	102.1743	4,260.00
27/09/2019	2029 On 06-February-20			Bond Future	104.05	104.0297	104.0471	104.0297	0.00
27/09/2019	2029 On 07-May-20			Bond Future	104.87	104.8530	104.8708	104.8530	0.00
27/09/2019	2030 On 07-November-19			Bond Future	9.00	95.5609	9.0030	95.5609	73,182.00
27/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3170	3	3170	3	0.00
27/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2271	2	2271	2	0.00
27/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	211	0	211	0	5,500.00
27/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1416	1	1416	1	5,500.00
27/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3222	3	3222	3	0.00
27/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	1820	2	1820	2	0.00
27/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2039	2	2039	2	0.00
27/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	66	0	66	0	0.00
27/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	4693	5	4693	5	0.00
27/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3118	3	3118	3	0.00
27/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2511	2	2511	2	0.00
27/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5197	5	5197	5	0.00
27/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	909	1	909	1	0.00
27/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	180	0	180	0	0.00
27/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1493	1	1493	1	0.00
27/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4359	4	4359	4	0.00
27/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	100	0	100	0	0.00
27/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	759	1	759	1	0.00
27/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1243	1	1243	1	5,000.00
27/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	358	0	358	0	2,500.00
27/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	235	0	235	0	0.00
27/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	499	1	499	1	5,333.00
27/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2962	3	2962	3	0.00
27/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	55	0	55	0	2,500.00
27/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	807	1	807	1	0.00
27/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2797	3	2797	3	0.00
27/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	227	0	227	0	0.00
27/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	219	0	219	0	0.00
27/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	423	0	423	0	2,750.00

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27/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	589	1	589	1	2,750.00
27/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3970	4	3970	4	0.00
27/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	79	0	79	0	5,500.00
27/09/2019	2030 On 06-February-20			Bond Future	9.07	93.2641	9.0664	93.2641	0.00
27/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	1760	2	1760	2	5,820.00
27/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	450	0	450	0	5,820.00
27/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2217	2	2217	2	0.00
27/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2252	2	2252	2	0.00
27/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2287	2	2287	2	0.00
27/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1711	2	1711	2	0.00
27/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1764	2	1764	2	0.00
27/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4688	5	4688	5	0.00
27/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1737	2	1737	2	0.00
27/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2171	2	2171	2	0.00
27/09/2019	2030 On 07-May-20			Bond Future	9.13	94.9778	9.1285	94.9778	0.00
27/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1740	2	1740	2	0.00
27/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1714	2	1714	2	0.00
27/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1689	2	1689	2	0.00
27/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3794	4	3794	4	0.00
27/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3831	4	3831	4	0.00
27/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3757	4	3757	4	0.00
27/09/2019	2032 On 07-November-19			Bond Future	9.35	92.9371	9.3457	92.9371	48,218.00
27/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	2918	3	2918	3	0.00
27/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	2865	3	2865	3	0.00
27/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	2812	3	2812	3	0.00
27/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	417	0	417	0	0.00
27/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	430	0	430	0	0.00
27/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	404	0	404	0	0.00
27/09/2019	2032 On 06-February-20			Bond Future	9.42	94.6020	9.4153	94.6020	0.00
27/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2077	2	2077	2	0.00
27/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2112	2	2112	2	0.00
27/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2042	2	2042	2	0.00
27/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2280	2	2280	2	0.00
27/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2248	2	2248	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2215	2	2215	2	0.00
27/09/2019	2032 On 07-May-20			Bond Future	9.48	92.1802	9.4819	92.1802	0.00
27/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	1992	2	1992	2	0.00
27/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2051	2	2051	2	0.00
27/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2021	2	2021	2	0.00
27/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4050	4	4050	4	0.00
27/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4011	4	4011	4	0.00
27/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4089	4	4089	4	0.00
27/09/2019	2033 On 07-November-19			Bond Future	102.51	102.3752	102.5107	102.3752	6,260.00
27/09/2019	2033 On 06-February-20			Bond Future	104.37	104.2343	104.3723	104.2343	0.00
27/09/2019	2033 On 07-May-20			Bond Future	105.12	104.9785	105.1189	104.9785	0.00
27/09/2019	2037 On 07-November-19			Bond Future	9.76	91.9103	9.7569	91.9103	67,556.00
27/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2247	2	2247	2	0.00
27/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2349	2	2349	2	0.00
27/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2298	2	2298	2	0.00
27/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	772	1	772	1	0.00
27/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	749	1	749	1	0.00
27/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	796	1	796	1	0.00
27/09/2019	2037 On 06-February-20			Bond Future	9.83	89.2976	9.8292	89.2976	0.00
27/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	1965	2	1965	2	0.00
27/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	1930	2	1930	2	0.00
27/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	1896	2	1896	2	0.00
27/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3136	3	3136	3	0.00
27/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3179	3	3179	3	0.00
27/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3094	3	3094	3	0.00
27/09/2019	2037 On 07-May-20			Bond Future	9.90	90.9385	9.9002	90.9385	0.00
27/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2378	2	2378	2	0.00
27/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2411	2	2411	2	0.00
27/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2443	2	2443	2	0.00
27/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4630	5	4630	5	0.00
27/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4719	5	4719	5	0.00
27/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4674	5	4674	5	0.00
27/09/2019	2038 On 07-November-19			Bond Future	120.55	120.4403	120.5475	120.4403	21,883.00
27/09/2019	2038 On 06-February-20			Bond Future	121.08	120.9691	121.0785	120.9691	0.00

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27/09/2019	2038 On 07-May-20			Bond Future	123.33	123.2203	123.3317	123.2203	0.00
27/09/2019	2040 On 07-November-19			Bond Future	9.89	94.7288	9.8873	94.7288	43,592.00
27/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2169	2	2169	2	0.00
27/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2221	2	2221	2	0.00
27/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1154	1	1154	1	1,260.00
27/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	118	0	118	0	1,260.00
27/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2274	2	2274	2	0.00
27/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	964	1	964	1	0.00
27/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1018	1	1018	1	0.00
27/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1870	2	1870	2	0.00
27/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	5106	5	5106	5	0.00
27/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	991	1	991	1	0.00
27/09/2019	2040 On 06-February-20			Bond Future	9.96	91.9160	9.9605	91.9160	0.00
27/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	22	0	22	0	0.00
27/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	1803	2	1803	2	0.00
27/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	1875	2	1875	2	0.00
27/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	219	0	219	0	0.00
27/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	1840	2	1840	2	0.00
27/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3556	4	3556	4	0.00
27/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3508	4	3508	4	0.00
27/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8478	9	8478	9	0.00
27/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3602	4	3602	4	0.00
27/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	14044	14	14044	14	0.00
27/09/2019	2040 On 07-May-20			Bond Future	10.03	93.6050	10.0324	93.6050	0.00
27/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2602	3	2602	3	0.00
27/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2566	3	2566	3	0.00
27/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2531	3	2531	3	0.00
27/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4978	5	4978	5	0.00
27/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4885	5	4885	5	0.00
27/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4932	5	4932	5	0.00
27/09/2019	2044 On 07-November-19			Bond Future	9.95	91.4739	9.9464	91.4739	37,997.00
27/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2011	2	2011	2	0.00
27/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	4796	5	4796	5	0.00
27/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	1961	2	1961	2	0.00

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27/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2061	2	2061	2	0.00
27/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	36	0	36	0	328.00
27/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	743	1	743	1	328.00
27/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1112	1	1112	1	0.00
27/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6676	7	6676	7	0.00
27/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1050	1	1050	1	0.00
27/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2477	3	2477	3	0.00
27/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1080	1	1080	1	0.00
27/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	257	0	257	0	328.00
27/09/2019	2044 On 06-February-20			Bond Future	10.02	88.7281	10.0176	88.7281	0.00
27/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	254	0	254	0	328.00
27/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	1764	2	1764	2	0.00
27/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	1661	2	1661	2	328.00
27/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	1730	2	1730	2	0.00
27/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	6798	7	6798	7	0.00
27/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	1799	2	1799	2	0.00
27/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3874	4	3874	4	0.00
27/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3773	4	3773	4	0.00
27/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	925	1	925	1	328.00
27/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3824	4	3824	4	0.00
27/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3976	4	3976	4	0.00
27/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8397	8	8397	8	0.00
27/09/2019	2044 On 07-May-20			Bond Future	10.09	90.3585	10.0874	90.3585	0.00
27/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	2620	3	2620	3	0.00
27/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1218	1	1218	1	100.00
27/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3337	3	3337	3	100.00
27/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1054	1	1054	1	556.00
27/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	2692	3	2692	3	0.00
27/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3063	3	3063	3	556.00
27/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	8546	8	8546	8	0.00
27/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	2656	3	2656	3	0.00
27/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	8906	9	8906	9	0.00
27/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8165	8	8165	8	0.00
27/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4512	5	4512	5	0.00

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27/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	5023	5	5023	5	0.00
27/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4210	4	4210	4	0.00
27/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1535	2	1535	2	556.00
27/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1408	1	1408	1	100.00
27/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	5072	5	5072	5	0.00
27/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7692	8	7692	8	0.00
27/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4975	5	4975	5	0.00
27/09/2019	2044 On 06-August-20			Bond Future	10.16	87.6573	10.1576	87.6573	0.00
27/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3589	4	3589	4	0.00
27/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1183	1	1183	1	140.00
27/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	2898	3	2898	3	140.00
27/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3663	4	3663	4	0.00
27/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8402	8	8402	8	0.00
27/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3626	4	3626	4	0.00
27/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5964	6	5964	6	0.00
27/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2601	3	2601	3	140.00
27/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	11166	11	11166	11	0.00
27/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	7010	7	7010	7	0.00
27/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5918	6	5918	6	0.00
27/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	6011	6	6011	6	0.00
27/09/2019	2046 On 07-November-19			Bond Future	111.74	111.7236	111.7429	111.7236	17,994.00
27/09/2019	2046 On 06-February-20			Bond Future	113.77	113.7525	113.7721	113.7525	0.00
27/09/2019	2046 On 07-May-20			Bond Future	114.14	114.1211	114.1411	114.1211	0.00
27/09/2019	2050 On 07-November-19			Bond Future	116.07	116.0482	116.0682	116.0482	12,916.00
27/09/2019	2050 On 06-February-20			Bond Future	116.34	116.3200	116.3404	116.3200	0.00
27/09/2019	2050 On 07-May-20			Bond Future	118.51	118.4848	118.5053	118.4848	0.00
27/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	AL37 On 07-November-19			Index Future	665.46	665.4080	665.4550	665.4080	0.00
27/09/2019	AL37 On 06-February-20			Index Future	677.38	677.3280	677.3770	677.3280	0.00
27/09/2019	AL37 On 07-May-20			Index Future	689.82	689.7730	689.8220	689.7730	0.00
27/09/2019	AL7T On 07-November-19			Index Future	773.50	773.1180	773.5040	773.1180	120.00
27/09/2019	AL7T On 06-February-20			Index Future	787.36	786.9680	787.3620	786.9680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	AL7T On 07-May-20			Index Future	801.83	801.4270	801.8270	801.4270	0.00
27/09/2019	ALBI On 07-November-19			Index Future	692.78	692.3440	692.7830	692.3440	220.00
27/09/2019	ALBI On 06-February-20			Index Future	705.19	704.7470	705.1940	704.7470	0.00
27/09/2019	ALBI On 07-May-20			Index Future	718.15	717.6950	718.1500	717.6950	0.00
27/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	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
27/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2019	ES33 On 07-November-19			Bond Future	10.88	77.2556	10.8772	77.2556	350.00
27/09/2019	ES33 On 06-February-20			Bond Future	11.00	78.6396	10.9971	78.6396	0.00
27/09/2019	ES33 On 07-May-20			Bond Future	11.11	76.2906	11.1129	76.2906	0.00
27/09/2019	ES42 On 07-November-19			Bond Future	11.22	78.1693	11.2216	78.1693	4,919.00
27/09/2019	ES42 On 06-February-20			Bond Future	11.34	79.5696	11.3363	79.5696	0.00
27/09/2019	ES42 On 07-May-20			Bond Future	11.45	76.7670	11.4517	76.7670	0.00
27/09/2019	GOVI On 07-November-19			GOVI	685.64	685.1960	685.6440	685.1960	1,201.00
27/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	127440	12	127440	12	0.00
27/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	127340	12	127340	12	0.00
27/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	127240	12	127240	12	0.00
27/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 06-February-20			GOVI	697.93	697.4710	697.9270	697.4710	0.00
27/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	52030	6	52030	6	0.00
27/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	52230	6	52230	6	0.00
27/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	52130	6	52130	6	0.00
27/09/2019	GOVI On 07-May-20			GOVI	710.75	710.2850	710.7490	710.2850	0.00
27/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
27/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	92510	10	92510	10	0.00
27/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	92310	10	92310	10	0.00
27/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	92410	10	92410	10	0.00
27/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2019	IGOV On 07-November-19			Index Future	262.30	262.3690	262.2990	262.3690	1,070.00
27/09/2019	IGOV On 06-February-20			Index Future	267.06	267.1340	267.0630	267.1340	0.00
27/09/2019	IGOV On 07-May-20			Index Future	272.03	272.1050	272.0320	272.1050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
27/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
27/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9900	101.9900	101.9900	0.00
27/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
27/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.42	95.4100	95.4200	95.4100	0.00
27/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.40	94.3800	94.4000	94.3800	0.00
27/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.34	93.3200	93.3400	93.3200	0.00
27/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.24	93.2100	93.2400	93.2100	0.00
27/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.22	95.1800	95.2200	95.1800	51.00
27/09/2019	IS05 On 15-March-22			Interest Rate Swap	95.15	95.1100	95.1500	95.1100	0.00
27/09/2019	IS05 On 21-June-22			Interest Rate Swap	96.10	96.0700	96.1000	96.0700	0.00
27/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.84	99.8000	99.8400	99.8000	0.00
27/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.90	100.8600	100.9000	100.8600	0.00
27/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.99	93.9600	93.9900	93.9600	0.00
27/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.91	99.8800	99.9100	99.8800	0.00
27/09/2019	IS05 On 19-September-23			Interest Rate Swap	95.18	95.1400	95.1800	95.1400	0.00
27/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.55	90.4600	90.5500	90.4600	0.00
27/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.37	87.2800	87.3700	87.2800	0.00
27/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.97	85.8800	85.9700	85.8800	0.00
27/09/2019	IS10 On 21-September-26			Interest Rate Swap	88.08	87.9900	88.0800	87.9900	0.00
27/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.89	91.8100	91.8900	91.8100	0.00
27/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.37	90.2800	90.3700	90.2800	0.00
27/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.45	92.3600	92.4500	92.3600	0.00
27/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.98	97.8900	97.9800	97.8900	0.00
27/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.32	98.2300	98.3200	98.2300	0.00
27/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.66	91.5600	91.6600	91.5600	0.00
27/09/2019	IS10 On 20-June-28			Interest Rate Swap	99.02	98.9300	99.0200	98.9300	0.00
27/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.41	92.3100	92.4100	92.3100	0.00
27/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/09/2019	R023 On 07-November-19			Bond Future	7.41	102.5383	7.4051	102.5383	54,077.00
27/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1674	2	1674	2	0.00
27/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1729	2	1729	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1702	2	1702	2	0.00
27/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	24	0	24	0	0.00
27/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	22	0	22	0	0.00
27/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	23	0	23	0	0.00
27/09/2019	R023 On 06-February-20			Bond Future	7.43	104.3752	7.4253	104.3752	0.00
27/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	763	1	763	1	0.00
27/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	797	1	797	1	0.00
27/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	780	1	780	1	0.00
27/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	498	1	498	1	0.00
27/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	488	0	488	0	0.00
27/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	507	1	507	1	0.00
27/09/2019	R023 On 07-May-20			Bond Future	7.42	102.3601	7.4171	102.3601	0.00
27/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	230	0	230	0	0.00
27/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	238	0	238	0	0.00
27/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	222	0	222	0	0.00
27/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1552	2	1552	2	0.00
27/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1534	2	1534	2	0.00
27/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1517	2	1517	2	0.00
27/09/2019	R035 On 07-November-19			Bond Future	9.62	95.8253	9.6187	95.8253	97,124.00
27/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2553	3	2553	3	0.00
27/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	50	0	50	0	3,500.00
27/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1015	1	1015	1	3,500.00
27/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2607	3	2607	3	0.00
27/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2662	3	2662	3	0.00
27/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4563	5	4563	5	0.00
27/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	656	1	656	1	0.00
27/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	675	1	675	1	0.00
27/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	231	0	231	0	3,500.00
27/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1767	2	1767	2	0.00
27/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5574	6	5574	6	0.00
27/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	636	1	636	1	0.00
27/09/2019	R035 On 06-February-20			Bond Future	9.70	97.5420	9.6952	97.5420	0.00
27/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2108	2	2108	2	0.00
27/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2072	2	2072	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2035	2	2035	2	0.00
27/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2825	3	2825	3	0.00
27/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2747	3	2747	3	0.00
27/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2786	3	2786	3	0.00
27/09/2019	R035 On 07-May-20			Bond Future	9.76	94.8305	9.7625	94.8305	0.00
27/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1294	1	1294	1	5,000.00
27/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3325	3	3325	3	5,000.00
27/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2328	2	2328	2	0.00
27/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2395	2	2395	2	0.00
27/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8118	8	8118	8	0.00
27/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2361	2	2361	2	0.00
27/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4516	5	4516	5	0.00
27/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3416	3	3416	3	0.00
27/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4431	4	4431	4	0.00
27/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1250	1	1250	1	5,000.00
27/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4473	5	4473	5	0.00
27/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6279	6	6279	6	0.00
27/09/2019	R035 On 06-August-20			Bond Future	9.83	96.5975	9.8288	96.5975	0.00
27/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2117	2	2117	2	24,761.00
27/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5090	5	5090	5	0.00
27/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5051	5	5051	5	0.00
27/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1543	2	1543	2	3,000.00
27/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5129	5	5129	5	0.00
27/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4465	4	4465	4	0.00
27/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4400	4	4400	4	0.00
27/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	9865	10	9865	10	0.00
27/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8418	8	8418	8	0.00
27/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4433	4	4433	4	0.00
27/09/2019	R186 On 07-November-19			Bond Future	8.31	115.6379	8.3137	115.6379	127,067.00
27/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	728	1	728	1	3,750.00
27/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2540	3	2540	3	0.00
27/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3571	4	3571	4	0.00
27/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	677	1	677	1	4,955.00
27/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	606	1	606	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	3672	4	3672	4	0.00
27/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3621	4	3621	4	0.00
27/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	82	0	82	0	0.00
27/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1153	1	1153	1	0.00
27/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1254	1	1254	1	7,500.00
27/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	86	0	86	0	0.00
27/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	210	0	210	0	4,955.00
27/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	89	0	89	0	0.00
27/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	1089	1	1089	1	3,750.00
27/09/2019	R186 On 06-February-20			Bond Future	8.37	112.4057	8.3658	112.4057	5,040.00
27/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1004	1	1004	1	1,007.00
27/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2227	2	2227	2	0.00
27/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2057	2	2057	2	0.00
27/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2296	2	2296	2	0.00
27/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	3992	4	3992	4	0.00
27/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2261	2	2261	2	0.00
27/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1201	1	1201	1	0.00
27/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	575	1	575	1	1,007.00
27/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1323	1	1323	1	1,007.00
27/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1181	1	1181	1	0.00
27/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2421	2	2421	2	0.00
27/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1220	1	1220	1	0.00
27/09/2019	R186 On 07-May-20			Bond Future	8.41	114.4711	8.4125	114.4711	0.00
27/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1296	1	1296	1	0.00
27/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	3892	4	3892	4	0.00
27/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	1782	2	1782	2	6,000.00
27/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1318	1	1318	1	0.00
27/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	486	0	486	0	6,000.00
27/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1274	1	1274	1	0.00
27/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	3115	3	3115	3	0.00
27/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4918	5	4918	5	0.00
27/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1182	1	1182	1	6,000.00
27/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	3051	3	3051	3	0.00
27/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2490	3	2490	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	3083	3	3083	3	0.00
27/09/2019	R197 On 07-November-19			Bond Future	308.46	308.4147	308.4615	308.4147	2,507.00
27/09/2019	R197 On 06-February-20			Bond Future	306.41	306.3576	306.4053	306.3576	40.00
27/09/2019	R197 On 07-May-20			Bond Future	312.11	312.0587	312.1074	312.0587	0.00
27/09/2019	R202 On 07-November-19			Bond Future	233.18	233.6560	233.1821	233.6560	9,010.00
27/09/2019	R202 On 06-February-20			Bond Future	233.35	233.8317	233.3492	233.8317	0.00
27/09/2019	R202 On 07-May-20			Bond Future	237.69	238.1830	237.6918	238.1830	0.00
27/09/2019	R207 On 07-November-19			Bond Future	6.72	102.4188	6.7211	102.4188	3,123.00
27/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
27/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
27/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
27/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	834	1	834	1	0.00
27/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	832	1	832	1	0.00
27/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	830	1	830	1	0.00
27/09/2019	R208 On 07-November-19			Bond Future	6.60	100.9762	6.6027	100.9762	11,031.00
27/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	319	0	319	0	0.00
27/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	307	0	307	0	0.00
27/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	296	0	296	0	0.00
27/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	12	0	12	0	0.00
27/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	13	0	13	0	0.00
27/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	10	0	10	0	0.00
27/09/2019	R208 On 06-February-20			Bond Future	6.45	102.7851	6.4500	102.7851	0.00
27/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	20	0	20	0	0.00
27/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	22	0	22	0	0.00
27/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	23	0	23	0	0.00
27/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	359	0	359	0	0.00
27/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	378	0	378	0	0.00
27/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	368	0	368	0	0.00
27/09/2019	R208 On 07-May-20			Bond Future	6.16	101.2701	6.1574	101.2701	0.00
27/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
27/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
27/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
27/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1161	1	1161	1	0.00
27/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1170	1	1170	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1152	1	1152	1	0.00
27/09/2019	R209 On 07-November-19			Bond Future	9.61	73.2084	9.6138	73.2084	97,252.00
27/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	1910	2	1910	2	0.00
27/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	52	0	52	0	8,000.00
27/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	847	1	847	1	5,000.00
27/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	1996	2	1996	2	0.00
27/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	459	0	459	0	8,000.00
27/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	1783	2	1783	2	0.00
27/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	1953	2	1953	2	0.00
27/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	696	1	696	1	0.00
27/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	677	1	677	1	0.00
27/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2333	2	2333	2	0.00
27/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	779	1	779	1	8,000.00
27/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4761	5	4761	5	0.00
27/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	716	1	716	1	0.00
27/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1591	2	1591	2	0.00
27/09/2019	R209 On 06-February-20			Bond Future	9.68	74.5199	9.6787	74.5199	0.00
27/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1607	2	1607	2	0.00
27/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	1636	2	1636	2	0.00
27/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1578	2	1578	2	0.00
27/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2736	3	2736	3	0.00
27/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2700	3	2700	3	0.00
27/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2663	3	2663	3	0.00
27/09/2019	R209 On 07-May-20			Bond Future	9.74	72.7376	9.7409	72.7376	0.00
27/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2050	2	2050	2	0.00
27/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2107	2	2107	2	0.00
27/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2078	2	2078	2	0.00
27/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3889	4	3889	4	0.00
27/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3853	4	3853	4	0.00
27/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3926	4	3926	4	0.00
27/09/2019	R210 On 07-November-19			Bond Future	188.73	188.7024	188.7339	188.7024	2,132.00
27/09/2019	R210 On 06-February-20			Bond Future	192.16	192.1292	192.1613	192.1292	0.00
27/09/2019	R210 On 07-May-20			Bond Future	193.09	193.0544	193.0871	193.0544	0.00
27/09/2019	R212 On 07-November-19			Bond Future	162.46	162.4365	162.4606	162.4365	7,384.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2019	R212 On 06-February-20			Bond Future	163.17	163.1404	163.1650	163.1404	0.00
27/09/2019	R212 On 07-May-20			Bond Future	166.20	166.1764	166.2015	166.1764	0.00
27/09/2019	R213 On 07-November-19			Bond Future	9.21	86.0312	9.2058	86.0312	23,319.00
27/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	2614	3	2614	3	0.00
27/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	2663	3	2663	3	0.00
27/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	2712	3	2712	3	0.00
27/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	310	0	310	0	0.00
27/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	332	0	332	0	0.00
27/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	321	0	321	0	0.00
27/09/2019	R213 On 06-February-20			Bond Future	9.28	87.5724	9.2757	87.5724	0.00
27/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	1998	2	1998	2	0.00
27/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	1966	2	1966	2	0.00
27/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	1934	2	1934	2	0.00
27/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2001	2	2001	2	0.00
27/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2030	2	2030	2	0.00
27/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1972	2	1972	2	0.00
27/09/2019	R213 On 07-May-20			Bond Future	9.34	85.6293	9.3359	85.6293	0.00
27/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1751	2	1751	2	0.00
27/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1776	2	1776	2	0.00
27/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	1802	2	1802	2	0.00
27/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3726	4	3726	4	0.00
27/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3798	4	3798	4	0.00
27/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3762	4	3762	4	0.00
27/09/2019	R214 On 07-November-19			Bond Future	9.87	71.4531	9.8713	71.4531	16,090.00
27/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	1801	2	1801	2	0.00
27/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	1843	2	1843	2	0.00
27/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	1759	2	1759	2	0.00
27/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	905	1	905	1	0.00
27/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	881	1	881	1	0.00
27/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	858	1	858	1	0.00
27/09/2019	R214 On 06-February-20			Bond Future	9.94	72.7331	9.9423	72.7331	0.00
27/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1520	1	1520	1	0.00
27/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1579	2	1579	2	0.00
27/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1549	2	1549	2	0.00

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27/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3046	3	3046	3	0.00
27/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3008	3	3008	3	0.00
27/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3085	3	3085	3	0.00
27/09/2019	R214 On 07-May-20			Bond Future	10.00	70.7710	10.0049	70.7710	0.00
27/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2341	2	2341	2	0.00
27/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2371	2	2371	2	0.00
27/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2311	2	2311	2	0.00
27/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4014	4	4014	4	0.00
27/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3976	4	3976	4	0.00
27/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3938	4	3938	4	0.00
27/09/2019	R248 On 07-November-19			Bond Future	9.94	90.4685	9.9370	90.4685	86,346.00
27/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	1949	2	1949	2	0.00
27/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	1899	2	1899	2	0.00
27/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	1850	2	1850	2	0.00
27/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1198	1	1198	1	0.00
27/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1233	1	1233	1	0.00
27/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1165	1	1165	1	0.00
27/09/2019	R248 On 06-February-20			Bond Future	10.01	92.0892	10.0096	92.0892	100.00
27/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	1607	2	1607	2	0.00
27/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	1642	2	1642	2	0.00
27/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	1573	2	1573	2	0.00
27/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4131	4	4131	4	0.00
27/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4238	4	4238	4	0.00
27/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4184	4	4184	4	0.00
27/09/2019	R248 On 07-May-20			Bond Future	10.07	89.3410	10.0739	89.3410	0.00
27/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	2644	3	2644	3	0.00
27/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	2717	3	2717	3	0.00
27/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	2680	3	2680	3	0.00
27/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5177	5	5177	5	0.00
27/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5228	5	5228	5	0.00
27/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5127	5	5127	5	0.00
27/09/2019	R248 On 06-August-20			Bond Future	10.14	91.0057	10.1373	91.0057	0.00
27/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2260	2	2260	2	20,640.00
27/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5635	6	5635	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
27/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	5722	6	5722	6	0.00
27/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1617	2	1617	2	3,000.00
27/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	5679	6	5679	6	0.00
27/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5249	5	5249	5	0.00
27/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5211	5	5211	5	0.00
27/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	11874	12	11874	12	0.00
27/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5287	5	5287	5	0.00
27/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	10091	10	10091	10	0.00