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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8323	137.8330	137.8323	1,461.00
14/10/2019	2025 On 06-February-20			Bond Future	138.87	138.8675	138.8682	138.8675	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
14/10/2019	2025 On 07-May-20			Bond Future	141.45	141.4500	141.4508	141.4500	0.00
14/10/2019	2025 On 06-August-20			Bond Future	142.64	142.6362	142.6370	142.6362	0.00
14/10/2019	2029 On 07-November-19			Bond Future	102.09	102.0863	102.0875	102.0863	4,410.00
14/10/2019	2029 On 06-February-20			Bond Future	103.95	103.9447	103.9460	103.9447	0.00
14/10/2019	2029 On 07-May-20			Bond Future	104.77	104.7652	104.7664	104.7652	0.00
14/10/2019	2029 On 06-August-20			Bond Future	106.76	106.7587	106.7600	106.7587	0.00
14/10/2019	2030 On 07-November-19			Bond Future	8.94	95.9465	8.9369	95.9465	72,487.00
14/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3428	3	3428	3	0.00
14/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1464	1	1464	1	5,500.00
14/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	149	0	149	0	5,500.00
14/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2437	2	2437	2	0.00
14/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1254	1	1254	1	0.00
14/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3485	3	3485	3	0.00
14/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5045	5	5045	5	0.00
14/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1927	2	1927	2	0.00
14/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2176	2	2176	2	0.00
14/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	33	0	33	0	0.00
14/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5567	5	5567	5	0.00
14/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	121	0	121	0	0.00
14/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	885	1	885	1	0.00
14/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3371	3	3371	3	0.00
14/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1553	2	1553	2	0.00
14/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4696	5	4696	5	0.00
14/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2705	3	2705	3	0.00
14/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	134	0	134	0	2,500.00
14/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	19	0	19	0	0.00
14/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	71	0	71	0	0.00
14/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	402	0	402	0	0.00
14/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	802	1	802	1	5,000.00
14/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	219	0	219	0	0.00
14/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	8	0	8	0	2,500.00
14/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2485	3	2485	3	0.00
14/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	541	1	541	1	5,333.00
14/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2317	2	2317	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
14/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	67	0	67	0	0.00
14/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	438	1	438	1	0.00
14/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	64	0	64	0	0.00
14/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	14	0	14	0	5,500.00
14/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	172	0	172	0	2,750.00
14/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	279	0	279	0	2,750.00
14/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3519	4	3519	4	0.00
14/10/2019	2030 On 06-February-20			Bond Future	9.00	93.6608	8.9971	93.6608	0.00
14/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1886	2	1886	2	5,820.00
14/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	482	0	482	0	5,820.00
14/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2373	2	2373	2	0.00
14/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2410	2	2410	2	0.00
14/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2447	2	2447	2	0.00
14/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1443	2	1443	2	0.00
14/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4291	4	4291	4	0.00
14/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1491	2	1491	2	0.00
14/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1467	2	1467	2	0.00
14/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1868	2	1868	2	0.00
14/10/2019	2030 On 07-May-20			Bond Future	9.06	95.3804	9.0568	95.3804	0.00
14/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1865	2	1865	2	0.00
14/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1838	2	1838	2	0.00
14/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1811	2	1811	2	0.00
14/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3482	4	3482	4	0.00
14/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3517	4	3517	4	0.00
14/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3446	4	3446	4	0.00
14/10/2019	2030 On 06-August-20			Bond Future	9.11	93.1646	9.1134	93.1646	0.00
14/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
14/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	0	0	0	0	0.00
14/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	0	0	0	0	0.00
14/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	80	0	80	0	0.00
14/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	20	0	20	0	0.00
14/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	140	0	140	0	0.00
14/10/2019	2032 On 07-November-19			Bond Future	9.27	93.3974	9.2686	93.3974	48,565.00
14/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3189	3	3189	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
14/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3131	3	3131	3	0.00
14/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3072	3	3072	3	0.00
14/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	152	0	152	0	0.00
14/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	160	0	160	0	0.00
14/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	145	0	145	0	0.00
14/10/2019	2032 On 06-February-20			Bond Future	9.33	95.0746	9.3349	95.0746	0.00
14/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2278	2	2278	2	0.00
14/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2315	2	2315	2	0.00
14/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2240	2	2240	2	0.00
14/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1935	2	1935	2	0.00
14/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1905	2	1905	2	0.00
14/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1875	2	1875	2	0.00
14/10/2019	2032 On 07-May-20			Bond Future	9.40	92.6601	9.3989	92.6601	0.00
14/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2191	2	2191	2	0.00
14/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2253	2	2253	2	0.00
14/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2222	2	2222	2	0.00
14/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3698	4	3698	4	0.00
14/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3661	4	3661	4	0.00
14/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3735	4	3735	4	0.00
14/10/2019	2032 On 06-August-20			Bond Future	9.46	94.4024	9.4595	94.4024	0.00
14/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	0	0	0	0	0.00
14/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	4	0	4	0	0.00
14/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	69	0	69	0	0.00
14/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	62	0	62	0	0.00
14/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2033 On 07-November-19			Bond Future	102.59	102.5859	102.5874	102.5859	6,260.00
14/10/2019	2033 On 06-February-20			Bond Future	104.46	104.4534	104.4550	104.4534	0.00
14/10/2019	2033 On 07-May-20			Bond Future	105.20	105.2003	105.2020	105.2003	0.00
14/10/2019	2033 On 06-August-20			Bond Future	107.20	107.2021	107.2038	107.2021	0.00
14/10/2019	2037 On 07-November-19			Bond Future	9.65	92.6577	9.6492	92.6577	68,518.00
14/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2605	3	2605	3	0.00
14/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2725	3	2725	3	0.00
14/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2664	3	2664	3	0.00

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14/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	313	0	313	0	0.00
14/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	300	0	300	0	0.00
14/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	328	0	328	0	0.00
14/10/2019	2037 On 06-February-20			Bond Future	9.72	90.0623	9.7174	90.0623	0.00
14/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2274	2	2274	2	0.00
14/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2236	2	2236	2	0.00
14/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2197	2	2197	2	0.00
14/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2598	3	2598	3	0.00
14/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2636	3	2636	3	0.00
14/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2560	3	2560	3	0.00
14/10/2019	2037 On 07-May-20			Bond Future	9.79	91.7159	9.7850	91.7159	0.00
14/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2718	3	2718	3	0.00
14/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2754	3	2754	3	0.00
14/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2789	3	2789	3	0.00
14/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4117	4	4117	4	0.00
14/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4200	4	4200	4	0.00
14/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4159	4	4159	4	0.00
14/10/2019	2037 On 06-August-20			Bond Future	9.85	89.1807	9.8506	89.1807	0.00
14/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	143	0	143	0	0.00
14/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	217	0	217	0	0.00
14/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	69	0	69	0	0.00
14/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2038 On 07-November-19			Bond Future	120.64	120.6347	120.6365	120.6347	21,941.00
14/10/2019	2038 On 06-February-20			Bond Future	121.17	121.1726	121.1745	121.1726	0.00
14/10/2019	2038 On 07-May-20			Bond Future	123.43	123.4260	123.4279	123.4260	0.00
14/10/2019	2038 On 06-August-20			Bond Future	124.08	124.0811	124.0831	124.0811	0.00
14/10/2019	2040 On 07-November-19			Bond Future	9.80	95.3640	9.7996	95.3640	45,596.00
14/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2333	2	2333	2	0.00
14/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2455	2	2455	2	0.00
14/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2394	2	2394	2	0.00
14/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1142	1	1142	1	1,260.00
14/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	65	0	65	0	1,260.00

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14/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	464	1	464	1	0.00
14/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	426	1	426	1	0.00
14/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1139	1	1139	1	0.00
14/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4335	5	4335	5	0.00
14/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	444	1	444	1	0.00
14/10/2019	2040 On 06-February-20			Bond Future	9.87	92.5667	9.8695	92.5667	0.00
14/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	27	0	27	0	0.00
14/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2038	2	2038	2	0.00
14/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2117	2	2117	2	0.00
14/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2078	2	2078	2	0.00
14/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	263	0	263	0	0.00
14/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3015	3	3015	3	0.00
14/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3059	3	3059	3	0.00
14/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7787	8	7787	8	0.00
14/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13313	13	13313	13	0.00
14/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3102	3	3102	3	0.00
14/10/2019	2040 On 07-May-20			Bond Future	9.94	94.2663	9.9387	94.2663	0.00
14/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2910	3	2910	3	0.00
14/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2871	3	2871	3	0.00
14/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2833	3	2833	3	0.00
14/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4533	5	4533	5	0.00
14/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4445	5	4445	5	0.00
14/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4489	5	4489	5	0.00
14/10/2019	2040 On 06-August-20			Bond Future	10.01	91.5284	10.0061	91.5284	0.00
14/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	110	0	110	0	0.00
14/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	189	0	189	0	0.00
14/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	268	0	268	0	0.00
14/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	0	0	0	0	0.00
14/10/2019	2044 On 07-November-19			Bond Future	9.85	92.1582	9.8541	92.1582	38,206.00
14/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2234	2	2234	2	0.00
14/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5371	5	5371	5	0.00
14/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2293	2	2293	2	0.00

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14/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	17	0	17	0	328.00
14/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	738	1	738	1	328.00
14/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2175	2	2175	2	0.00
14/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	556	1	556	1	0.00
14/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5888	6	5888	6	0.00
14/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	512	1	512	1	0.00
14/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1703	2	1703	2	0.00
14/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	534	1	534	1	0.00
14/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	63	0	63	0	328.00
14/10/2019	2044 On 06-February-20			Bond Future	9.92	89.4287	9.9218	89.4287	0.00
14/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	309	0	309	0	328.00
14/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2012	2	2012	2	0.00
14/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1899	2	1899	2	328.00
14/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1974	2	1974	2	0.00
14/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7364	7	7364	7	0.00
14/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2050	2	2050	2	0.00
14/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3331	3	3331	3	0.00
14/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3238	3	3238	3	0.00
14/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	704	1	704	1	328.00
14/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3284	3	3284	3	0.00
14/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3426	4	3426	4	0.00
14/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7665	8	7665	8	0.00
14/10/2019	2044 On 07-May-20			Bond Future	9.99	91.0706	9.9888	91.0706	0.00
14/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2949	3	2949	3	0.00
14/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	3026	3	3026	3	0.00
14/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1239	1	1239	1	556.00
14/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1422	1	1422	1	100.00
14/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3717	4	3717	4	100.00
14/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2987	3	2987	3	0.00
14/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3424	3	3424	3	556.00
14/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9141	9	9141	9	0.00
14/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9515	9	9515	9	0.00
14/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4554	5	4554	5	0.00
14/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7551	8	7551	8	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
14/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4073	4	4073	4	0.00
14/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3789	4	3789	4	0.00
14/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1330	1	1330	1	556.00
14/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1216	1	1216	1	100.00
14/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4600	5	4600	5	0.00
14/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7095	7	7095	7	0.00
14/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4509	5	4509	5	0.00
14/10/2019	2044 On 06-August-20			Bond Future	10.05	88.3980	10.0540	88.3980	0.00
14/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3756	4	3756	4	0.00
14/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1276	1	1276	1	140.00
14/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3019	3	3019	3	140.00
14/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3834	4	3834	4	0.00
14/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8765	9	8765	9	0.00
14/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3795	4	3795	4	0.00
14/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5303	5	5303	5	0.00
14/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2133	2	2133	2	140.00
14/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10428	11	10428	11	0.00
14/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6300	6	6300	6	0.00
14/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5259	5	5259	5	0.00
14/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5347	5	5347	5	0.00
14/10/2019	2046 On 07-November-19			Bond Future	111.22	111.1138	111.2169	111.1138	17,994.00
14/10/2019	2046 On 06-February-20			Bond Future	113.24	113.1365	113.2417	113.1365	0.00
14/10/2019	2046 On 07-May-20			Bond Future	113.60	113.4922	113.5993	113.4922	0.00
14/10/2019	2046 On 06-August-20			Bond Future	115.76	115.6518	115.7609	115.6518	0.00
14/10/2019	2050 On 07-November-19			Bond Future	115.35	115.5769	115.3491	115.5769	12,916.00
14/10/2019	2050 On 06-February-20			Bond Future	115.61	115.8454	115.6134	115.8454	0.00
14/10/2019	2050 On 07-May-20			Bond Future	117.76	117.9996	117.7635	117.9996	0.00
14/10/2019	2050 On 06-August-20			Bond Future	118.12	118.3651	118.1241	118.3651	0.00
14/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	AL37 On 07-November-19			Index Future	668.15	667.6720	668.1470	667.6720	0.00
14/10/2019	AL37 On 06-February-20			Index Future	680.15	679.6620	680.1460	679.6620	0.00
14/10/2019	AL37 On 07-May-20			Index Future	692.63	692.1390	692.6330	692.1390	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
14/10/2019	AL37 On 06-August-20			Index Future	705.65	705.1510	705.6530	705.1510	0.00
14/10/2019	AL7T On 07-November-19			Index Future	777.14	776.2150	777.1410	776.2150	120.00
14/10/2019	AL7T On 06-February-20			Index Future	791.10	790.1540	791.0980	790.1540	0.00
14/10/2019	AL7T On 07-May-20			Index Future	805.62	804.6610	805.6210	804.6610	0.00
14/10/2019	AL7T On 06-August-20			Index Future	820.77	819.7880	820.7650	819.7880	0.00
14/10/2019	ALBI On 07-November-19			Index Future	697.46	696.3390	697.4590	696.3390	214.00
14/10/2019	ALBI On 06-February-20			Index Future	709.99	708.8430	709.9850	708.8430	0.00
14/10/2019	ALBI On 07-May-20			Index Future	723.02	721.8570	723.0190	721.8570	0.00
14/10/2019	ALBI On 06-August-20			Index Future	736.61	735.4270	736.6110	735.4270	0.00
14/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C226 On 25-January-23			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
14/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2019	ES33 On 07-November-19			Bond Future	10.76	77.8415	10.7619	77.8415	350.00
14/10/2019	ES33 On 06-February-20			Bond Future	10.88	79.2393	10.8770	79.2393	0.00
14/10/2019	ES33 On 07-May-20			Bond Future	10.99	76.9003	10.9886	76.9003	0.00
14/10/2019	ES33 On 06-August-20			Bond Future	11.10	78.3462	11.0983	78.3462	0.00
14/10/2019	ES42 On 07-November-19			Bond Future	11.11	78.8410	11.1107	78.8410	4,919.00
14/10/2019	ES42 On 06-February-20			Bond Future	11.22	80.2568	11.2209	80.2568	0.00
14/10/2019	ES42 On 07-May-20			Bond Future	11.33	77.4657	11.3323	77.4657	0.00
14/10/2019	ES42 On 06-August-20			Bond Future	11.44	78.9224	11.4406	78.9224	0.00
14/10/2019	GOVI On 07-November-19			GOVI	690.42	689.2630	690.4160	689.2630	1,232.00
14/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	175160	16	175160	16	0.00
14/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	175060	16	175060	16	0.00
14/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	174960	16	174960	16	0.00
14/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 06-February-20			GOVI	702.82	701.6400	702.8160	701.6400	0.00
14/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	3140	1	3140	1	0.00
14/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	3340	2	3340	2	0.00
14/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	3240	2	3240	2	0.00
14/10/2019	GOVI On 07-May-20			GOVI	715.72	714.5220	715.7180	714.5220	0.00
14/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 07-May-20	719.99	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
14/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	42820	5	42820	5	0.00
14/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	42620	5	42620	5	0.00
14/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	42720	5	42720	5	0.00
14/10/2019	GOVI On 06-August-20			GOVI	729.17	727.9540	729.1730	727.9540	0.00
14/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	10330	0	10330	0	0.00
14/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	10430	0	10430	0	0.00
14/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	10530	0	10530	0	0.00
14/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
14/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
14/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2019	IGOV On 07-November-19			Index Future	261.93	261.9680	261.9310	261.9680	1,070.00
14/10/2019	IGOV On 06-February-20			Index Future	266.70	266.7360	266.7000	266.7360	39.00
14/10/2019	IGOV On 07-May-20			Index Future	271.66	271.6970	271.6600	271.6970	0.00
14/10/2019	IGOV On 06-August-20			Index Future	276.83	276.8670	276.8290	276.8670	0.00
14/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
14/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
14/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
14/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7600	98.7500	98.7600	0.00
14/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3600	95.3500	95.3600	0.00
14/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.30	94.3100	94.3000	94.3100	0.00
14/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.21	93.2200	93.2100	93.2200	0.00
14/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.09	93.1000	93.0900	93.1000	0.00
14/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.04	95.0500	95.0400	95.0500	51.00
14/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.94	94.9600	94.9400	94.9600	0.00
14/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.87	95.9100	95.8700	95.9100	0.00
14/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.58	99.6400	99.5800	99.6400	0.00
14/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.62	100.6900	100.6200	100.6900	0.00
14/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.69	93.7800	93.6900	93.7800	0.00
14/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.60	99.7000	99.6000	99.7000	0.00
14/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.85	94.9600	94.8500	94.9600	0.00
14/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.08	90.1900	90.0800	90.1900	0.00
14/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.88	87.0100	86.8800	87.0100	0.00
14/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.48	85.6100	85.4800	85.6100	0.00

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14/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.60	87.7400	87.6000	87.7400	0.00
14/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.43	91.5700	91.4300	91.5700	0.00
14/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.91	90.0400	89.9100	90.0400	0.00
14/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.00	92.1100	92.0000	92.1100	0.00
14/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.55	97.6500	97.5500	97.6500	0.00
14/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.88	97.9900	97.8800	97.9900	0.00
14/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.19	91.3000	91.1900	91.3000	0.00
14/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.56	98.6700	98.5600	98.6700	0.00
14/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.92	92.0400	91.9200	92.0400	0.00
14/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/10/2019	R023 On 07-November-19			Bond Future	7.28	102.8486	7.2779	102.8486	55,418.00
14/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2024	2	2024	2	0.00
14/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2052	2	2052	2	0.00
14/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2080	2	2080	2	0.00
14/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	3	0	3	0	0.00
14/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	4	0	4	0	0.00
14/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	4	0	4	0	0.00
14/10/2019	R023 On 06-February-20			Bond Future	7.28	104.6955	7.2845	104.6955	0.00
14/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	1013	1	1013	1	0.00
14/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1052	1	1052	1	0.00
14/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1032	1	1032	1	0.00
14/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	370	0	370	0	0.00
14/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	363	0	363	0	0.00
14/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	377	0	377	0	0.00
14/10/2019	R023 On 07-May-20			Bond Future	7.26	102.6849	7.2632	102.6849	0.00
14/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	372	0	372	0	0.00
14/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	383	0	383	0	0.00
14/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	362	0	362	0	0.00
14/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1306	1	1306	1	0.00
14/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1291	1	1291	1	0.00
14/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1275	1	1275	1	0.00
14/10/2019	R023 On 06-August-20			Bond Future	7.21	104.6155	7.2143	104.6155	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
14/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	106	0	106	0	0.00
14/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	152	0	152	0	0.00
14/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	129	0	129	0	0.00
14/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R035 On 07-November-19			Bond Future	9.52	96.4207	9.5203	96.4207	98,096.00
14/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2898	3	2898	3	0.00
14/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1080	1	1080	1	3,500.00
14/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	28	0	28	0	3,500.00
14/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2960	3	2960	3	0.00
14/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3022	3	3022	3	0.00
14/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5135	5	5135	5	0.00
14/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	258	0	258	0	0.00
14/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	269	0	269	0	0.00
14/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	53	0	53	0	3,500.00
14/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1083	1	1083	1	0.00
14/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4802	5	4802	5	0.00
14/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	247	0	247	0	0.00
14/10/2019	R035 On 06-February-20			Bond Future	9.59	98.1521	9.5929	98.1521	0.00
14/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2409	2	2409	2	0.00
14/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2368	2	2368	2	0.00
14/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2328	2	2328	2	0.00
14/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2350	2	2350	2	0.00
14/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2280	2	2280	2	0.00
14/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2315	2	2315	2	0.00
14/10/2019	R035 On 07-May-20			Bond Future	9.66	95.4505	9.6570	95.4505	0.00
14/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1513	1	1513	1	5,000.00
14/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3714	4	3714	4	5,000.00
14/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2643	3	2643	3	0.00
14/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2715	3	2715	3	0.00
14/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8711	9	8711	9	0.00
14/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2679	3	2679	3	0.00
14/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4050	4	4050	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3025	3	3025	3	0.00
14/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3970	4	3970	4	0.00
14/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1062	1	1062	1	5,000.00
14/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4010	4	4010	4	0.00
14/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5717	6	5717	6	0.00
14/10/2019	R035 On 06-August-20			Bond Future	9.72	97.2452	9.7176	97.2452	0.00
14/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2442	2	2442	2	24,761.00
14/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5495	5	5495	5	0.00
14/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1656	2	1656	2	3,000.00
14/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5454	5	5454	5	0.00
14/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5536	5	5536	5	0.00
14/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4058	4	4058	4	0.00
14/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3996	4	3996	4	0.00
14/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9166	9	9166	9	0.00
14/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7931	8	7931	8	0.00
14/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4027	4	4027	4	0.00
14/10/2019	R186 On 07-November-19			Bond Future	8.22	116.0642	8.2236	116.0642	127,259.00
14/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	783	1	783	1	3,750.00
14/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2896	3	2896	3	0.00
14/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4008	4	4008	4	0.00
14/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	638	1	638	1	0.00
14/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	723	1	723	1	4,955.00
14/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4115	4	4115	4	0.00
14/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4062	4	4062	4	0.00
14/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	12	0	12	0	0.00
14/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	772	1	772	1	7,500.00
14/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	686	1	686	1	0.00
14/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	13	0	13	0	0.00
14/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	54	0	54	0	4,955.00
14/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	14	0	14	0	0.00
14/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	633	1	633	1	3,750.00
14/10/2019	R186 On 06-February-20			Bond Future	8.27	112.8445	8.2702	112.8445	5,040.00
14/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1134	1	1134	1	1,007.00
14/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2475	2	2475	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
14/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2292	2	2292	2	0.00
14/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2550	2	2550	2	0.00
14/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4350	4	4350	4	0.00
14/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2513	2	2513	2	0.00
14/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	925	1	925	1	0.00
14/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	407	0	407	0	1,007.00
14/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1031	1	1031	1	1,007.00
14/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	909	1	909	1	0.00
14/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2024	2	2024	2	0.00
14/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	942	1	942	1	0.00
14/10/2019	R186 On 07-May-20			Bond Future	8.31	114.9163	8.3123	114.9163	0.00
14/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1445	1	1445	1	0.00
14/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4208	4	4208	4	0.00
14/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1972	2	1972	2	6,000.00
14/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1469	1	1469	1	0.00
14/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1421	1	1421	1	0.00
14/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	553	1	553	1	6,000.00
14/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2728	3	2728	3	0.00
14/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4450	5	4450	5	0.00
14/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	964	1	964	1	6,000.00
14/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2145	2	2145	2	0.00
14/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2667	3	2667	3	0.00
14/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2697	3	2697	3	0.00
14/10/2019	R186 On 06-August-20			Bond Future	8.35	111.7717	8.3481	111.7717	0.00
14/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	114	0	114	0	0.00
14/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	165	0	165	0	0.00
14/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	62	0	62	0	0.00
14/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R197 On 07-November-19			Bond Future	308.60	308.6020	308.6006	308.6020	2,507.00
14/10/2019	R197 On 06-February-20			Bond Future	306.56	306.5651	306.5640	306.5651	40.00
14/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2663	312.2651	312.2663	0.00
14/10/2019	R197 On 06-August-20			Bond Future	310.41	310.4147	310.4133	310.4147	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
14/10/2019	R202 On 07-November-19			Bond Future	233.35	233.3489	233.3522	233.3489	9,029.00
14/10/2019	R202 On 06-February-20			Bond Future	233.53	233.5311	233.5347	233.5311	0.00
14/10/2019	R202 On 07-May-20			Bond Future	237.88	237.8741	237.8776	237.8741	0.00
14/10/2019	R202 On 06-August-20			Bond Future	238.26	238.2608	238.2643	238.2608	0.00
14/10/2019	R207 On 07-November-19			Bond Future	6.78	102.4081	6.7815	102.4081	3,123.00
14/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	845	1	845	1	0.00
14/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	843	1	843	1	0.00
14/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	841	1	841	1	0.00
14/10/2019	R208 On 07-November-19			Bond Future	6.60	100.9760	6.6030	100.9760	11,067.00
14/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	319	0	319	0	0.00
14/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	307	0	307	0	0.00
14/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	295	0	295	0	0.00
14/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	12	0	12	0	0.00
14/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	13	0	13	0	0.00
14/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	10	0	10	0	0.00
14/10/2019	R208 On 06-February-20			Bond Future	6.45	102.7892	6.4464	102.7892	0.00
14/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	23	0	23	0	0.00
14/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	25	0	25	0	0.00
14/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	26	0	26	0	0.00
14/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	358	0	358	0	0.00
14/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	377	0	377	0	0.00
14/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	367	0	367	0	0.00
14/10/2019	R208 On 07-May-20			Bond Future	6.15	101.2728	6.1544	101.2728	0.00
14/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1158	1	1158	1	0.00
14/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1167	1	1167	1	0.00
14/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1150	1	1150	1	0.00
14/10/2019	R208 On 06-August-20			Bond Future	5.56	103.1769	5.5644	103.1769	0.00
14/10/2019	R208 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
14/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	3	0	3	0	0.00
14/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	9	0	9	0	0.00
14/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	3	0	3	0	0.00
14/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R209 On 07-November-19			Bond Future	9.51	73.8045	9.5073	73.8045	100,287.00
14/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2191	2	2191	2	0.00
14/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	914	1	914	1	5,000.00
14/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	31	0	31	0	8,000.00
14/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2293	2	2293	2	0.00
14/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	452	0	452	0	8,000.00
14/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2242	2	2242	2	0.00
14/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2041	2	2041	2	0.00
14/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1631	2	1631	2	0.00
14/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	278	0	278	0	0.00
14/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	290	0	290	0	0.00
14/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	343	0	343	0	8,000.00
14/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4044	4	4044	4	0.00
14/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	302	0	302	0	0.00
14/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	962	1	962	1	0.00
14/10/2019	R209 On 06-February-20			Bond Future	9.57	75.1298	9.5685	75.1298	0.00
14/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1851	2	1851	2	0.00
14/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1819	2	1819	2	0.00
14/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1884	2	1884	2	0.00
14/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2266	2	2266	2	0.00
14/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2233	2	2233	2	0.00
14/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2200	2	2200	2	0.00
14/10/2019	R209 On 07-May-20			Bond Future	9.63	73.3577	9.6275	73.3577	0.00
14/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2324	2	2324	2	0.00
14/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2387	2	2387	2	0.00
14/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2355	2	2355	2	0.00
14/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3443	4	3443	4	0.00
14/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3409	4	3409	4	0.00
14/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3478	4	3478	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2019	R209 On 06-August-20			Bond Future	9.68	74.7370	9.6835	74.7370	0.00
14/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34527	35	34527	35	0.00
14/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34635	35	34635	35	0.00
14/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34418	35	34418	35	0.00
14/10/2019	R210 On 07-November-19			Bond Future	188.51	188.5062	188.5083	188.5062	2,132.00
14/10/2019	R210 On 06-February-20			Bond Future	191.94	191.9378	191.9401	191.9378	0.00
14/10/2019	R210 On 07-May-20			Bond Future	192.86	192.8571	192.8594	192.8571	0.00
14/10/2019	R210 On 06-August-20			Bond Future	196.53	196.5269	196.5292	196.5269	0.00
14/10/2019	R212 On 07-November-19			Bond Future	162.22	162.2245	162.2236	162.2245	7,384.00
14/10/2019	R212 On 06-February-20			Bond Future	162.93	162.9318	162.9310	162.9318	0.00
14/10/2019	R212 On 07-May-20			Bond Future	165.96	165.9618	165.9610	165.9618	0.00
14/10/2019	R212 On 06-August-20			Bond Future	166.83	166.8263	166.8254	166.8263	0.00
14/10/2019	R213 On 07-November-19			Bond Future	9.13	86.4490	9.1287	86.4490	23,319.00
14/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2876	3	2876	3	0.00
14/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2930	3	2930	3	0.00
14/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2985	3	2985	3	0.00
14/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	102	0	102	0	0.00
14/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	113	0	113	0	0.00
14/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	107	0	107	0	0.00
14/10/2019	R213 On 06-February-20			Bond Future	9.20	88.0014	9.1951	88.0014	0.00
14/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2172	2	2172	2	0.00
14/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2138	2	2138	2	0.00
14/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2104	2	2104	2	0.00
14/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1679	2	1679	2	0.00
14/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1706	2	1706	2	0.00
14/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1653	2	1653	2	0.00
14/10/2019	R213 On 07-May-20			Bond Future	9.25	86.0648	9.2527	86.0648	0.00
14/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1903	2	1903	2	0.00
14/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1930	2	1930	2	0.00
14/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1957	2	1957	2	0.00
14/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3380	3	3380	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
14/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3449	4	3449	4	0.00
14/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3415	4	3415	4	0.00
14/10/2019	R213 On 06-August-20			Bond Future	9.31	87.6830	9.3062	87.6830	0.00
14/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	23	0	23	0	0.00
14/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	0	0	0	0	0.00
14/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	37	0	37	0	0.00
14/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	96	0	96	0	0.00
14/10/2019	R214 On 07-November-19			Bond Future	9.77	72.0760	9.7689	72.0760	16,236.00
14/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2024	2	2024	2	0.00
14/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2074	2	2074	2	0.00
14/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1975	2	1975	2	0.00
14/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	429	1	429	1	0.00
14/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	412	1	412	1	0.00
14/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	396	0	396	0	0.00
14/10/2019	R214 On 06-February-20			Bond Future	9.84	73.3704	9.8363	73.3704	0.00
14/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1745	2	1745	2	0.00
14/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1811	2	1811	2	0.00
14/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1778	2	1778	2	0.00
14/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2568	3	2568	3	0.00
14/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2532	3	2532	3	0.00
14/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2603	3	2603	3	0.00
14/10/2019	R214 On 07-May-20			Bond Future	9.90	71.4189	9.8961	71.4189	0.00
14/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2637	3	2637	3	0.00
14/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2670	3	2670	3	0.00
14/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2605	3	2605	3	0.00
14/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3588	4	3588	4	0.00
14/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3553	4	3553	4	0.00
14/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3517	4	3517	4	0.00
14/10/2019	R214 On 06-August-20			Bond Future	9.95	72.7617	9.9527	72.7617	0.00
14/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	114	0	114	0	0.00
14/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	245	0	245	0	0.00
14/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	180	0	180	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
14/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	0	0	0	0	0.00
14/10/2019	R248 On 07-November-19			Bond Future	9.83	91.2611	9.8293	91.2611	86,810.00
14/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2258	2	2258	2	0.00
14/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2198	2	2198	2	0.00
14/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2138	2	2138	2	0.00
14/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	573	1	573	1	0.00
14/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	597	1	597	1	0.00
14/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	550	1	550	1	0.00
14/10/2019	R248 On 06-February-20			Bond Future	9.90	92.9000	9.8980	92.9000	100.00
14/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1898	2	1898	2	0.00
14/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1938	2	1938	2	0.00
14/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1859	2	1859	2	0.00
14/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3482	4	3482	4	0.00
14/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3580	4	3580	4	0.00
14/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3531	4	3531	4	0.00
14/10/2019	R248 On 07-May-20			Bond Future	9.96	90.1653	9.9591	90.1653	0.00
14/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	3038	3	3038	3	0.00
14/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3118	3	3118	3	0.00
14/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3078	3	3078	3	0.00
14/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4614	5	4614	5	0.00
14/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4661	5	4661	5	0.00
14/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4567	5	4567	5	0.00
14/10/2019	R248 On 06-August-20			Bond Future	10.02	91.8606	10.0172	91.8606	0.00
14/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2443	2	2443	2	20,640.00
14/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6033	6	6033	6	0.00
14/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6125	6	6125	6	0.00
14/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1754	2	1754	2	3,000.00
14/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6079	6	6079	6	0.00
14/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4655	5	4655	5	0.00
14/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4620	5	4620	5	0.00
14/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11017	11	11017	11	0.00
14/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4691	5	4691	5	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
14/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9280	9	9280	9	0.00

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