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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
17/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	2025 On 07-November-19			Bond Future	137.83	137.8332	137.8339	137.8332	1,585.00
17/10/2019	2025 On 06-February-20			Bond Future	138.89	138.8861	138.8868	138.8861	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
17/10/2019	2025 On 07-May-20			Bond Future	141.45	141.4454	141.4463	141.4454	0.00
17/10/2019	2025 On 06-August-20			Bond Future	142.61	142.6053	142.6061	142.6053	0.00
17/10/2019	2029 On 07-November-19			Bond Future	102.09	102.0902	102.0915	102.0902	4,410.00
17/10/2019	2029 On 06-February-20			Bond Future	103.96	103.9619	103.9631	103.9619	0.00
17/10/2019	2029 On 07-May-20			Bond Future	104.77	104.7652	104.7664	104.7652	0.00
17/10/2019	2029 On 06-August-20			Bond Future	106.74	106.7392	106.7405	106.7392	0.00
17/10/2019	2030 On 07-November-19			Bond Future	8.93	95.7425	8.9339	95.7425	72,549.00
17/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3440	3	3440	3	0.00
17/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1464	1	1464	1	5,500.00
17/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	146	0	146	0	5,500.00
17/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2442	2	2442	2	0.00
17/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1252	1	1252	1	0.00
17/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3497	3	3497	3	0.00
17/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5061	5	5061	5	0.00
17/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1929	2	1929	2	0.00
17/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2180	2	2180	2	0.00
17/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	31	0	31	0	0.00
17/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5584	5	5584	5	0.00
17/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	119	0	119	0	0.00
17/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	881	1	881	1	0.00
17/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3383	3	3383	3	0.00
17/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1552	1	1552	1	0.00
17/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4712	4	4712	4	0.00
17/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2712	2	2712	2	0.00
17/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	122	0	122	0	2,500.00
17/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	16	0	16	0	0.00
17/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	63	0	63	0	0.00
17/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	382	1	382	1	0.00
17/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	779	1	779	1	5,070.00
17/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	204	0	204	0	0.00
17/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	6	0	6	0	2,500.00
17/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2464	3	2464	3	0.00
17/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	520	1	520	1	5,403.00
17/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2295	3	2295	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
17/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	60	0	60	0	0.00
17/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	418	1	418	1	0.00
17/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	56	0	56	0	0.00
17/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	11	0	11	0	5,500.00
17/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	158	0	158	0	2,750.00
17/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	262	0	262	0	2,750.00
17/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3498	4	3498	4	0.00
17/10/2019	2030 On 06-February-20			Bond Future	8.99	93.4654	8.9920	93.4654	200.00
17/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1946	2	1946	2	5,820.00
17/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	522	0	522	0	5,820.00
17/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2433	2	2433	2	0.00
17/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2470	2	2470	2	0.00
17/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2507	2	2507	2	0.00
17/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1470	2	1470	2	0.00
17/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4300	5	4300	5	0.00
17/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1519	2	1519	2	0.00
17/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1495	2	1495	2	0.00
17/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1896	2	1896	2	0.00
17/10/2019	2030 On 07-May-20			Bond Future	9.05	95.1652	9.0542	95.1652	0.00
17/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1853	2	1853	2	0.00
17/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1826	2	1826	2	0.00
17/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1799	2	1799	2	0.00
17/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3454	4	3454	4	0.00
17/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3490	4	3490	4	0.00
17/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3418	4	3418	4	0.00
17/10/2019	2030 On 06-August-20			Bond Future	9.11	92.9274	9.1137	92.9274	0.00
17/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3074	3	3074	3	0.00
17/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3140	3	3140	3	0.00
17/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3107	3	3107	3	0.00
17/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3188	3	3188	3	0.00
17/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3161	3	3161	3	0.00
17/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3215	3	3215	3	0.00
17/10/2019	2032 On 07-November-19			Bond Future	9.27	93.2474	9.2652	93.2474	48,414.00
17/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3202	3	3202	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
17/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3142	3	3142	3	0.00
17/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3083	3	3083	3	0.00
17/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	141	0	141	0	0.00
17/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	148	0	148	0	0.00
17/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	134	0	134	0	0.00
17/10/2019	2032 On 06-February-20			Bond Future	9.33	94.9339	9.3297	94.9339	0.00
17/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2415	2	2415	2	0.00
17/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2453	2	2453	2	0.00
17/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2378	2	2378	2	0.00
17/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2037	2	2037	2	0.00
17/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2007	2	2007	2	0.00
17/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1977	2	1977	2	0.00
17/10/2019	2032 On 07-May-20			Bond Future	9.40	92.5009	9.3958	92.5009	0.00
17/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2135	2	2135	2	0.00
17/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2198	2	2198	2	0.00
17/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2166	2	2166	2	0.00
17/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3622	4	3622	4	0.00
17/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3585	4	3585	4	0.00
17/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3659	4	3659	4	0.00
17/10/2019	2032 On 06-August-20			Bond Future	9.46	94.2225	9.4590	94.2225	0.00
17/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3612	3	3612	3	0.00
17/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3646	3	3646	3	0.00
17/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3681	4	3681	4	0.00
17/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3609	4	3609	4	0.00
17/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3671	4	3671	4	0.00
17/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3640	4	3640	4	0.00
17/10/2019	2033 On 07-November-19			Bond Future	102.59	102.5919	102.5935	102.5919	6,260.00
17/10/2019	2033 On 06-February-20			Bond Future	104.47	104.4728	104.4744	104.4728	0.00
17/10/2019	2033 On 07-May-20			Bond Future	105.20	105.2025	105.2042	105.2025	0.00
17/10/2019	2033 On 06-August-20			Bond Future	107.19	107.1847	107.1864	107.1847	0.00
17/10/2019	2037 On 07-November-19			Bond Future	9.67	92.3368	9.6658	92.3368	68,529.00
17/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2492	2	2492	2	0.00
17/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2610	2	2610	2	0.00
17/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2551	2	2551	2	0.00

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17/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	328	0	328	0	0.00
17/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	313	0	313	0	0.00
17/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	343	0	343	0	0.00
17/10/2019	2037 On 06-February-20			Bond Future	9.73	89.7476	9.7331	89.7476	0.00
17/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2275	2	2275	2	0.00
17/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2237	2	2237	2	0.00
17/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2200	2	2200	2	0.00
17/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2718	3	2718	3	0.00
17/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2757	3	2757	3	0.00
17/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2679	3	2679	3	0.00
17/10/2019	2037 On 07-May-20			Bond Future	9.80	91.3796	9.8032	91.3796	0.00
17/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2564	2	2564	2	0.00
17/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2599	2	2599	2	0.00
17/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2634	2	2634	2	0.00
17/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4099	4	4099	4	0.00
17/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4183	4	4183	4	0.00
17/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4141	4	4141	4	0.00
17/10/2019	2037 On 06-August-20			Bond Future	9.87	88.8208	9.8718	88.8208	0.00
17/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4245	4	4245	4	0.00
17/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4283	4	4283	4	0.00
17/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4207	4	4207	4	0.00
17/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4294	4	4294	4	0.00
17/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4258	4	4258	4	0.00
17/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4223	4	4223	4	0.00
17/10/2019	2038 On 07-November-19			Bond Future	120.64	120.6413	120.6432	120.6413	21,916.00
17/10/2019	2038 On 06-February-20			Bond Future	121.20	121.1948	121.1965	121.1948	0.00
17/10/2019	2038 On 07-May-20			Bond Future	123.43	123.4281	123.4300	123.4281	0.00
17/10/2019	2038 On 06-August-20			Bond Future	124.06	124.0603	124.0622	124.0603	0.00
17/10/2019	2040 On 07-November-19			Bond Future	9.81	95.0632	9.8112	95.0632	45,596.00
17/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2285	2	2285	2	0.00
17/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2404	2	2404	2	0.00
17/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2344	2	2344	2	0.00
17/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1122	1	1122	1	1,260.00
17/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	67	0	67	0	1,260.00

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17/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	510	1	510	1	0.00
17/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	470	1	470	1	0.00
17/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1214	1	1214	1	0.00
17/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4432	5	4432	5	0.00
17/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	490	1	490	1	0.00
17/10/2019	2040 On 06-February-20			Bond Future	9.88	92.2727	9.8799	92.2727	0.00
17/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	29	0	29	0	0.00
17/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2066	2	2066	2	0.00
17/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2143	2	2143	2	0.00
17/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2105	2	2105	2	0.00
17/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	273	0	273	0	0.00
17/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3125	3	3125	3	0.00
17/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3170	3	3170	3	0.00
17/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7881	8	7881	8	0.00
17/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3213	3	3213	3	0.00
17/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13400	14	13400	14	0.00
17/10/2019	2040 On 07-May-20			Bond Future	9.95	93.9508	9.9514	93.9508	0.00
17/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2763	3	2763	3	0.00
17/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2725	3	2725	3	0.00
17/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2687	3	2687	3	0.00
17/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4489	5	4489	5	0.00
17/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4400	5	4400	5	0.00
17/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4444	5	4444	5	0.00
17/10/2019	2040 On 06-August-20			Bond Future	10.02	91.1893	10.0214	91.1893	0.00
17/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4534	4	4534	4	0.00
17/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4574	4	4574	4	0.00
17/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4615	4	4615	4	0.00
17/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4545	5	4545	5	0.00
17/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4469	5	4469	5	0.00
17/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4507	5	4507	5	0.00
17/10/2019	2044 On 07-November-19			Bond Future	9.87	91.8517	9.8707	91.8517	38,312.00
17/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2159	2	2159	2	0.00
17/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5247	5	5247	5	0.00
17/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2217	2	2217	2	0.00

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17/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	16	0	16	0	328.00
17/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	714	1	714	1	328.00
17/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2102	2	2102	2	0.00
17/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	622	1	622	1	0.00
17/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6026	6	6026	6	0.00
17/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	576	1	576	1	0.00
17/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1819	2	1819	2	0.00
17/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	599	1	599	1	0.00
17/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	78	0	78	0	328.00
17/10/2019	2044 On 06-February-20			Bond Future	9.94	89.1284	9.9376	89.1284	0.00
17/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	320	0	320	0	328.00
17/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2020	2	2020	2	0.00
17/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1908	2	1908	2	328.00
17/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1982	2	1982	2	0.00
17/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7287	7	7287	7	0.00
17/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2057	2	2057	2	0.00
17/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3470	4	3470	4	0.00
17/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3375	4	3375	4	0.00
17/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	757	1	757	1	328.00
17/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3422	4	3422	4	0.00
17/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3566	4	3566	4	0.00
17/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7805	8	7805	8	0.00
17/10/2019	2044 On 07-May-20			Bond Future	10.01	90.7493	10.0069	90.7493	0.00
17/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2778	3	2778	3	0.00
17/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2854	3	2854	3	0.00
17/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1125	1	1125	1	556.00
17/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1299	1	1299	1	100.00
17/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3535	3	3535	3	100.00
17/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2816	3	2816	3	0.00
17/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3246	3	3246	3	556.00
17/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8933	9	8933	9	0.00
17/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9309	9	9309	9	0.00
17/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4531	5	4531	5	0.00
17/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7584	8	7584	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
17/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4043	4	4043	4	0.00
17/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3755	4	3755	4	0.00
17/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1271	1	1271	1	556.00
17/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1158	1	1158	1	100.00
17/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4578	5	4578	5	0.00
17/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7120	7	7120	7	0.00
17/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4485	5	4485	5	0.00
17/10/2019	2044 On 06-August-20			Bond Future	10.07	88.0534	10.0748	88.0534	0.00
17/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3793	4	3793	4	0.00
17/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1262	1	1262	1	140.00
17/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3070	3	3070	3	140.00
17/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3869	4	3869	4	0.00
17/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8775	9	8775	9	0.00
17/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3831	4	3831	4	0.00
17/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5507	6	5507	6	0.00
17/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2311	2	2311	2	140.00
17/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10582	11	10582	11	0.00
17/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6519	7	6519	7	0.00
17/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5462	6	5462	6	0.00
17/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5552	6	5552	6	0.00
17/10/2019	2046 On 07-November-19			Bond Future	111.33	111.3236	111.3254	111.3236	17,951.00
17/10/2019	2046 On 06-February-20			Bond Future	113.37	113.3646	113.3664	113.3646	0.00
17/10/2019	2046 On 07-May-20			Bond Future	113.71	113.7056	113.7074	113.7056	0.00
17/10/2019	2046 On 06-August-20			Bond Future	115.85	115.8479	115.8499	115.8479	0.00
17/10/2019	2050 On 07-November-19			Bond Future	115.36	115.3545	115.3566	115.3545	12,876.00
17/10/2019	2050 On 06-February-20			Bond Future	115.64	115.6339	115.6357	115.6339	0.00
17/10/2019	2050 On 07-May-20			Bond Future	117.77	117.7646	117.7667	117.7646	0.00
17/10/2019	2050 On 06-August-20			Bond Future	118.11	118.1037	118.1058	118.1037	0.00
17/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	AL37 On 07-November-19			Index Future	667.91	666.9890	667.9080	666.9890	0.00
17/10/2019	AL37 On 06-February-20			Index Future	679.99	679.0530	679.9880	679.0530	0.00
17/10/2019	AL37 On 07-May-20			Index Future	692.36	691.4050	692.3580	691.4050	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
17/10/2019	AL37 On 06-August-20			Index Future	705.24	704.2740	705.2440	704.2740	0.00
17/10/2019	AL7T On 07-November-19			Index Future	776.65	774.6420	776.6500	774.6420	120.00
17/10/2019	AL7T On 06-February-20			Index Future	790.70	788.6530	790.6970	788.6530	0.00
17/10/2019	AL7T On 07-May-20			Index Future	805.08	802.9990	805.0800	802.9990	0.00
17/10/2019	AL7T On 06-August-20			Index Future	820.07	817.9450	820.0650	817.9450	0.00
17/10/2019	ALBI On 07-November-19			Index Future	696.73	694.5940	696.7270	694.5940	214.00
17/10/2019	ALBI On 06-February-20			Index Future	709.33	707.1570	709.3280	707.1570	0.00
17/10/2019	ALBI On 07-May-20			Index Future	722.23	720.0200	722.2310	720.0200	0.00
17/10/2019	ALBI On 06-August-20			Index Future	735.67	733.4220	735.6740	733.4220	0.00
17/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	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
17/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2019	ES33 On 07-November-19			Bond Future	10.74	77.5807	10.7409	77.5807	350.00
17/10/2019	ES33 On 06-February-20			Bond Future	10.85	78.9839	10.8535	78.9839	0.00
17/10/2019	ES33 On 07-May-20			Bond Future	10.97	76.6269	10.9665	76.6269	0.00
17/10/2019	ES33 On 06-August-20			Bond Future	11.08	78.0531	11.0780	78.0531	0.00
17/10/2019	ES42 On 07-November-19			Bond Future	11.10	78.6772	11.0999	78.6772	4,919.00
17/10/2019	ES42 On 06-February-20			Bond Future	11.21	80.1003	11.2082	80.1003	0.00
17/10/2019	ES42 On 07-May-20			Bond Future	11.32	77.2927	11.3213	77.2927	0.00
17/10/2019	ES42 On 06-August-20			Bond Future	11.43	78.7313	11.4315	78.7313	0.00
17/10/2019	GOVI On 07-November-19			GOVI	689.52	687.4190	689.5240	687.4190	1,229.00
17/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	166240	15	166240	15	0.00
17/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	166140	15	166140	15	0.00
17/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	166040	14	166040	14	0.00
17/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-February-20			GOVI	702.00	699.8520	701.9950	699.8520	0.00
17/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	11350	3	11350	3	0.00
17/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	11550	3	11550	3	0.00
17/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	11450	3	11450	3	0.00
17/10/2019	GOVI On 07-May-20			GOVI	714.77	712.5820	714.7650	712.5820	0.00
17/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/10/2019	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
17/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	52350	7	52350	7	0.00
17/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	52150	7	52150	7	0.00
17/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	52250	7	52250	7	0.00
17/10/2019	GOVI On 06-August-20			GOVI	728.07	725.8450	728.0680	725.8450	0.00
17/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
17/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	620	2	620	2	0.00
17/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	520	2	520	2	0.00
17/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	720	2	720	2	0.00
17/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2019	IGOV On 07-November-19			Index Future	261.94	261.9390	261.9420	261.9390	1,071.00
17/10/2019	IGOV On 06-February-20			Index Future	266.74	266.7420	266.7440	266.7420	49.00
17/10/2019	IGOV On 07-May-20			Index Future	271.66	271.6570	271.6600	271.6570	0.00
17/10/2019	IGOV On 06-August-20			Index Future	276.78	276.7760	276.7780	276.7760	0.00
17/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
17/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
17/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
17/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7700	98.7600	98.7700	0.00
17/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3700	95.3500	95.3700	0.00
17/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.30	94.3200	94.3000	94.3200	0.00
17/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.21	93.2300	93.2100	93.2300	0.00
17/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.07	93.1100	93.0700	93.1100	0.00
17/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.02	95.0600	95.0200	95.0600	51.00
17/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.92	94.9700	94.9200	94.9700	0.00
17/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.86	95.9100	95.8600	95.9100	0.00
17/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.57	99.6300	99.5700	99.6300	0.00
17/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.61	100.6700	100.6100	100.6700	0.00
17/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.67	93.7500	93.6700	93.7500	0.00
17/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.58	99.6600	99.5800	99.6600	0.00
17/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.81	94.9000	94.8100	94.9000	0.00
17/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.04	90.1500	90.0400	90.1500	0.00
17/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.83	86.9600	86.8300	86.9600	0.00
17/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.40	85.5600	85.4000	85.5600	0.00

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17/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.50	87.6700	87.5000	87.6700	0.00
17/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.33	91.4900	91.3300	91.4900	0.00
17/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.80	89.9600	89.8000	89.9600	0.00
17/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.89	92.0300	91.8900	92.0300	0.00
17/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.44	97.5700	97.4400	97.5700	0.00
17/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.78	97.9100	97.7800	97.9100	0.00
17/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.10	91.2300	91.1000	91.2300	0.00
17/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.48	98.6100	98.4800	98.6100	0.00
17/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.84	91.9800	91.8400	91.9800	0.00
17/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
17/10/2019	R023 On 07-November-19			Bond Future	7.29	102.7450	7.2932	102.7450	55,418.00
17/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1978	2	1978	2	0.00
17/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2006	2	2006	2	0.00
17/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2034	2	2034	2	0.00
17/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	2	0	2	0	0.00
17/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	2	0	2	0	0.00
17/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	3	0	3	0	0.00
17/10/2019	R023 On 06-February-20			Bond Future	7.30	104.6033	7.2964	104.6033	0.00
17/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	982	1	982	1	0.00
17/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1021	1	1021	1	0.00
17/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1001	1	1001	1	0.00
17/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	371	0	371	0	0.00
17/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	363	0	363	0	0.00
17/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	378	0	378	0	0.00
17/10/2019	R023 On 07-May-20			Bond Future	7.28	102.5733	7.2831	102.5733	0.00
17/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	353	0	353	0	0.00
17/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	363	0	363	0	0.00
17/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	344	0	344	0	0.00
17/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1337	1	1337	1	0.00
17/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1322	1	1322	1	0.00
17/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1306	1	1306	1	0.00
17/10/2019	R023 On 06-August-20			Bond Future	7.24	104.4825	7.2448	104.4825	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
17/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	971	1	971	1	0.00
17/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	999	1	999	1	0.00
17/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	985	1	985	1	0.00
17/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	918	1	918	1	0.00
17/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	927	1	927	1	0.00
17/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	936	1	936	1	0.00
17/10/2019	R035 On 07-November-19			Bond Future	9.54	96.1416	9.5368	96.1416	98,121.00
17/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2781	3	2781	3	0.00
17/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	23	0	23	0	3,500.00
17/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1004	1	1004	1	3,500.00
17/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2843	3	2843	3	0.00
17/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2904	3	2904	3	0.00
17/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5009	5	5009	5	0.00
17/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	267	0	267	0	0.00
17/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	279	0	279	0	0.00
17/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	53	0	53	0	3,500.00
17/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1133	1	1133	1	0.00
17/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4924	5	4924	5	0.00
17/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	255	0	255	0	0.00
17/10/2019	R035 On 06-February-20			Bond Future	9.61	97.8805	9.6083	97.8805	5,086.00
17/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2480	2	2480	2	0.00
17/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2440	2	2440	2	0.00
17/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2401	2	2401	2	0.00
17/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2539	3	2539	3	0.00
17/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2467	3	2467	3	0.00
17/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2503	3	2503	3	0.00
17/10/2019	R035 On 07-May-20			Bond Future	9.68	95.1574	9.6751	95.1574	0.00
17/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1393	1	1393	1	5,000.00
17/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3545	3	3545	3	5,000.00
17/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2492	2	2492	2	0.00
17/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2562	2	2562	2	0.00
17/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8527	8	8527	8	0.00
17/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2527	2	2527	2	0.00
17/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4034	4	4034	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
17/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2991	3	2991	3	0.00
17/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3952	4	3952	4	0.00
17/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1012	1	1012	1	5,000.00
17/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3993	4	3993	4	0.00
17/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5732	6	5732	6	0.00
17/10/2019	R035 On 06-August-20			Bond Future	9.74	96.9285	9.7388	96.9285	0.00
17/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2403	2	2403	2	24,761.00
17/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5418	5	5418	5	0.00
17/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1628	2	1628	2	3,000.00
17/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5378	5	5378	5	0.00
17/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5459	5	5459	5	0.00
17/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4136	4	4136	4	0.00
17/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4074	4	4074	4	0.00
17/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9294	10	9294	10	0.00
17/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8047	8	8047	8	0.00
17/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4105	4	4105	4	0.00
17/10/2019	R186 On 07-November-19			Bond Future	8.25	115.8184	8.2516	115.8184	124,271.00
17/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	679	1	679	1	3,750.00
17/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2739	3	2739	3	0.00
17/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3848	4	3848	4	0.00
17/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	544	0	544	0	0.00
17/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	623	1	623	1	4,955.00
17/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3955	4	3955	4	0.00
17/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3902	4	3902	4	0.00
17/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	12	0	12	0	0.00
17/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	839	1	839	1	7,500.00
17/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	746	1	746	1	0.00
17/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	13	0	13	0	0.00
17/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	56	0	56	0	4,955.00
17/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	14	0	14	0	0.00
17/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	689	1	689	1	3,750.00
17/10/2019	R186 On 06-February-20			Bond Future	8.30	112.6089	8.2971	112.6089	5,040.00
17/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1095	1	1095	1	1,007.00
17/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2399	2	2399	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
17/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2220	2	2220	2	0.00
17/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2472	2	2472	2	0.00
17/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4238	4	4238	4	0.00
17/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2435	2	2435	2	0.00
17/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	996	1	996	1	0.00
17/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	443	0	443	0	1,007.00
17/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1107	1	1107	1	1,007.00
17/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	978	1	978	1	0.00
17/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2134	2	2134	2	0.00
17/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1014	1	1014	1	0.00
17/10/2019	R186 On 07-May-20			Bond Future	8.34	114.6570	8.3441	114.6570	0.00
17/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1455	1	1455	1	0.00
17/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4182	4	4182	4	0.00
17/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1963	2	1963	2	6,000.00
17/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1478	1	1478	1	0.00
17/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1432	1	1432	1	0.00
17/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	575	1	575	1	6,000.00
17/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2909	3	2909	3	0.00
17/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4643	5	4643	5	0.00
17/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1108	1	1108	1	6,000.00
17/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2306	2	2306	2	0.00
17/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2847	3	2847	3	0.00
17/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2878	3	2878	3	0.00
17/10/2019	R186 On 06-August-20			Bond Future	8.39	111.4862	8.3857	111.4862	0.00
17/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2573	2	2573	2	0.00
17/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2603	2	2603	2	0.00
17/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2543	2	2543	2	0.00
17/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2676	3	2676	3	0.00
17/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2655	3	2655	3	0.00
17/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2633	3	2633	3	0.00
17/10/2019	R197 On 07-November-19			Bond Future	308.59	308.5892	308.5880	308.5892	2,507.00
17/10/2019	R197 On 06-February-20			Bond Future	306.59	306.5918	306.5902	306.5918	40.00
17/10/2019	R197 On 07-May-20			Bond Future	312.24	312.2413	312.2400	312.2413	0.00
17/10/2019	R197 On 06-August-20			Bond Future	310.33	310.3315	310.3303	310.3315	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
17/10/2019	R202 On 07-November-19			Bond Future	233.36	233.3611	233.3644	233.3611	9,019.00
17/10/2019	R202 On 06-February-20			Bond Future	233.58	233.5733	233.5766	233.5733	0.00
17/10/2019	R202 On 07-May-20			Bond Future	237.88	237.8776	237.8811	237.8776	0.00
17/10/2019	R202 On 06-August-20			Bond Future	238.22	238.2202	238.2240	238.2202	0.00
17/10/2019	R207 On 07-November-19			Bond Future	6.81	102.4022	6.8142	102.4022	3,123.00
17/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	851	1	851	1	0.00
17/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	849	1	849	1	0.00
17/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	847	1	847	1	0.00
17/10/2019	R208 On 07-November-19			Bond Future	6.61	100.9664	6.6104	100.9664	11,215.00
17/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	307	0	307	0	0.00
17/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	295	0	295	0	0.00
17/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	283	0	283	0	0.00
17/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	9	0	9	0	0.00
17/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	11	0	11	0	0.00
17/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	8	0	8	0	0.00
17/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7925	6.4435	102.7925	0.00
17/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	23	0	23	0	0.00
17/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	24	0	24	0	0.00
17/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	26	0	26	0	0.00
17/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	354	0	354	0	0.00
17/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	373	0	373	0	0.00
17/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	364	0	364	0	0.00
17/10/2019	R208 On 07-May-20			Bond Future	6.17	101.2588	6.1708	101.2588	0.00
17/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1172	1	1172	1	0.00
17/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1181	1	1181	1	0.00
17/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1164	1	1164	1	0.00
17/10/2019	R208 On 06-August-20			Bond Future	5.62	103.1434	5.6181	103.1434	0.00
17/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	159	0	159	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
17/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	162	0	162	0	0.00
17/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	155	0	155	0	0.00
17/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	198	0	198	0	0.00
17/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	195	0	195	0	0.00
17/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	192	0	192	0	0.00
17/10/2019	R209 On 07-November-19			Bond Future	9.53	73.4961	9.5293	73.4961	100,287.00
17/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2063	2	2063	2	0.00
17/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	828	1	828	1	5,000.00
17/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	24	0	24	0	8,000.00
17/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2164	2	2164	2	0.00
17/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	396	0	396	0	8,000.00
17/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2113	2	2113	2	0.00
17/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1916	2	1916	2	0.00
17/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1720	2	1720	2	0.00
17/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	293	0	293	0	0.00
17/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	306	0	306	0	0.00
17/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	362	0	362	0	8,000.00
17/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4182	4	4182	4	0.00
17/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	319	0	319	0	0.00
17/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1020	1	1020	1	0.00
17/10/2019	R209 On 06-February-20			Bond Future	9.59	74.8254	9.5898	74.8254	0.00
17/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1890	2	1890	2	0.00
17/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1858	2	1858	2	0.00
17/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1922	2	1922	2	0.00
17/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2443	3	2443	3	0.00
17/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2409	3	2409	3	0.00
17/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2376	3	2376	3	0.00
17/10/2019	R209 On 07-May-20			Bond Future	9.65	73.0350	9.6514	73.0350	0.00
17/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2205	2	2205	2	0.00
17/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2266	2	2266	2	0.00
17/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2235	2	2235	2	0.00
17/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3476	4	3476	4	0.00
17/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3441	4	3441	4	0.00
17/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3511	4	3511	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
17/10/2019	R209 On 06-August-20			Bond Future	9.71	74.3944	9.7102	74.3944	0.00
17/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	1	0	1	0	0.00
17/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
17/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34697	35	34697	35	0.00
17/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34805	35	34805	35	0.00
17/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34588	35	34588	35	0.00
17/10/2019	R210 On 07-November-19			Bond Future	188.52	188.5131	188.5151	188.5131	2,132.00
17/10/2019	R210 On 06-February-20			Bond Future	191.97	191.9692	191.9712	191.9692	0.00
17/10/2019	R210 On 07-May-20			Bond Future	192.86	192.8567	192.8590	192.8567	0.00
17/10/2019	R210 On 06-August-20			Bond Future	196.49	196.4905	196.4928	196.4905	0.00
17/10/2019	R212 On 07-November-19			Bond Future	162.15	162.1464	162.1457	162.1464	7,384.00
17/10/2019	R212 On 06-February-20			Bond Future	162.87	162.8732	162.8724	162.8732	0.00
17/10/2019	R212 On 07-May-20			Bond Future	165.87	165.8745	165.8737	165.8745	0.00
17/10/2019	R212 On 06-August-20			Bond Future	166.71	166.7063	166.7056	166.7063	0.00
17/10/2019	R213 On 07-November-19			Bond Future	9.12	86.3130	9.1202	86.3130	23,319.00
17/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2914	3	2914	3	0.00
17/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2969	3	2969	3	0.00
17/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3024	3	3024	3	0.00
17/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	88	0	88	0	0.00
17/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	98	0	98	0	0.00
17/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	93	0	93	0	0.00
17/10/2019	R213 On 06-February-20			Bond Future	9.18	87.8741	9.1846	87.8741	0.00
17/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2249	2	2249	2	0.00
17/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2214	2	2214	2	0.00
17/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2180	2	2180	2	0.00
17/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1691	2	1691	2	0.00
17/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1718	2	1718	2	0.00
17/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1665	2	1665	2	0.00
17/10/2019	R213 On 07-May-20			Bond Future	9.24	85.9204	9.2443	85.9204	0.00
17/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1903	2	1903	2	0.00
17/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1931	2	1931	2	0.00
17/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1958	2	1958	2	0.00
17/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3330	4	3330	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
17/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3399	4	3399	4	0.00
17/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3364	4	3364	4	0.00
17/10/2019	R213 On 06-August-20			Bond Future	9.30	87.5196	9.3001	87.5196	0.00
17/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3253	3	3253	3	0.00
17/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3319	3	3319	3	0.00
17/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3286	3	3286	3	0.00
17/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3287	3	3287	3	0.00
17/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3260	3	3260	3	0.00
17/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3313	3	3313	3	0.00
17/10/2019	R214 On 07-November-19			Bond Future	9.78	71.8270	9.7806	71.8270	16,236.00
17/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1953	2	1953	2	0.00
17/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2002	2	2002	2	0.00
17/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1904	2	1904	2	0.00
17/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	437	1	437	1	0.00
17/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	420	1	420	1	0.00
17/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	403	1	403	1	0.00
17/10/2019	R214 On 06-February-20			Bond Future	9.85	73.1262	9.8469	73.1262	0.00
17/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1838	2	1838	2	0.00
17/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1901	2	1901	2	0.00
17/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1870	2	1870	2	0.00
17/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2730	3	2730	3	0.00
17/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2694	3	2694	3	0.00
17/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2768	3	2768	3	0.00
17/10/2019	R214 On 07-May-20			Bond Future	9.91	71.1580	9.9088	71.1580	0.00
17/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2528	2	2528	2	0.00
17/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2560	2	2560	2	0.00
17/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2496	2	2496	2	0.00
17/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3565	4	3565	4	0.00
17/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3529	4	3529	4	0.00
17/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3493	4	3493	4	0.00
17/10/2019	R214 On 06-August-20			Bond Future	9.97	72.4823	9.9678	72.4823	0.00
17/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3853	4	3853	4	0.00
17/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3922	4	3922	4	0.00
17/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3888	4	3888	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
17/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3839	4	3839	4	0.00
17/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3777	4	3777	4	0.00
17/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3808	4	3808	4	0.00
17/10/2019	R248 On 07-November-19			Bond Future	9.86	90.9458	9.8560	90.9458	89,546.00
17/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2119	2	2119	2	0.00
17/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2061	2	2061	2	0.00
17/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2003	2	2003	2	0.00
17/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	667	1	667	1	0.00
17/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	693	1	693	1	0.00
17/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	641	1	641	1	0.00
17/10/2019	R248 On 06-February-20			Bond Future	9.92	92.5907	9.9242	92.5907	400.00
17/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1872	2	1872	2	0.00
17/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1910	2	1910	2	0.00
17/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1834	2	1834	2	0.00
17/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3677	4	3677	4	0.00
17/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3777	4	3777	4	0.00
17/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3727	4	3727	4	0.00
17/10/2019	R248 On 07-May-20			Bond Future	9.99	89.8347	9.9879	89.8347	0.00
17/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2823	3	2823	3	0.00
17/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2900	3	2900	3	0.00
17/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2861	3	2861	3	0.00
17/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4640	5	4640	5	0.00
17/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4688	5	4688	5	0.00
17/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4592	5	4592	5	0.00
17/10/2019	R248 On 06-August-20			Bond Future	10.05	91.5068	10.0488	91.5068	0.00
17/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2386	2	2386	2	20,640.00
17/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6030	6	6030	6	0.00
17/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6122	6	6122	6	0.00
17/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1709	2	1709	2	3,000.00
17/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6076	6	6076	6	0.00
17/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4916	5	4916	5	0.00
17/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4881	5	4881	5	0.00
17/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11236	11	11236	11	0.00
17/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4951	5	4951	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9487	10	9487	10	0.00
