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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
21/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	2025 On 07-November-19			Bond Future	137.77	137.7669	137.7677	137.7669	731.00
21/10/2019	2025 On 06-February-20			Bond Future	138.82	138.8184	138.8191	138.8184	860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2019	2025 On 07-May-20			Bond Future	141.38	141.3767	141.3776	141.3767	0.00
21/10/2019	2025 On 06-August-20			Bond Future	142.54	142.5354	142.5362	142.5354	0.00
21/10/2019	2029 On 07-November-19			Bond Future	102.05	102.0926	102.0506	102.0926	1,851.00
21/10/2019	2029 On 06-February-20			Bond Future	103.92	103.9642	103.9213	103.9642	2,559.00
21/10/2019	2029 On 07-May-20			Bond Future	104.72	104.7677	104.7242	104.7677	0.00
21/10/2019	2029 On 06-August-20			Bond Future	106.70	106.7417	106.6974	106.7417	0.00
21/10/2019	2030 On 07-November-19			Bond Future	8.97	96.0062	8.9729	96.0062	72,599.00
21/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3181	3	3181	3	0.00
21/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	77	0	77	0	5,500.00
21/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2182	2	2182	2	0.00
21/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1019	1	1019	1	0.00
21/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1220	1	1220	1	5,500.00
21/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3238	3	3238	3	0.00
21/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	4810	5	4810	5	0.00
21/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1673	2	1673	2	0.00
21/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	1921	2	1921	2	0.00
21/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	12	0	12	0	0.00
21/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5335	6	5335	6	0.00
21/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	60	0	60	0	0.00
21/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	674	1	674	1	0.00
21/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3124	3	3124	3	0.00
21/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1306	1	1306	1	0.00
21/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4460	5	4460	5	0.00
21/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2451	3	2451	3	0.00
21/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	108	0	108	0	2,500.00
21/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	11	0	11	0	0.00
21/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	51	0	51	0	0.00
21/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	382	0	382	0	0.00
21/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	819	1	819	1	5,070.00
21/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	191	0	191	0	0.00
21/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	3	0	3	0	2,500.00
21/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2652	3	2652	3	0.00
21/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2473	2	2473	2	0.00
21/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	533	1	533	1	5,403.00

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21/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	48	0	48	0	0.00
21/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	421	0	421	0	0.00
21/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	45	0	45	0	0.00
21/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	7	0	7	0	5,500.00
21/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	145	0	145	0	2,750.00
21/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	252	0	252	0	2,750.00
21/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3725	4	3725	4	0.00
21/10/2019	2030 On 06-February-20			Bond Future	9.03	93.7337	9.0325	93.7337	3,745.00
21/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1784	2	1784	2	5,820.00
21/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	449	1	449	1	5,820.00
21/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	2661	3	2661	3	0.00
21/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2254	2	2254	2	0.00
21/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2290	2	2290	2	0.00
21/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2325	2	2325	2	0.00
21/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1540	1	1540	1	0.00
21/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4478	4	4478	4	0.00
21/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1327	1	1327	1	5,000.00
21/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1591	2	1591	2	0.00
21/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1566	2	1566	2	0.00
21/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1986	2	1986	2	0.00
21/10/2019	2030 On 07-May-20			Bond Future	9.10	95.4385	9.0962	95.4385	0.00
21/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1724	2	1724	2	0.00
21/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1698	2	1698	2	0.00
21/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1673	2	1673	2	0.00
21/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3582	3	3582	3	0.00
21/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3619	4	3619	4	0.00
21/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3545	3	3545	3	0.00
21/10/2019	2030 On 06-August-20			Bond Future	9.16	93.2059	9.1574	93.2059	0.00
21/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	2922	3	2922	3	0.00
21/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	2986	3	2986	3	0.00
21/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	2954	3	2954	3	0.00
21/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3296	3	3296	3	0.00
21/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3268	3	3268	3	0.00
21/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3323	3	3323	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
21/10/2019	2032 On 07-November-19			Bond Future	9.31	93.5004	9.3091	93.5004	48,414.00
21/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	2885	3	2885	3	0.00
21/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	2826	3	2826	3	0.00
21/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	2767	3	2767	3	0.00
21/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	126	0	126	0	0.00
21/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	133	0	133	0	0.00
21/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	119	0	119	0	0.00
21/10/2019	2032 On 06-February-20			Bond Future	9.38	95.1913	9.3751	95.1913	1,580.00
21/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2212	2	2212	2	0.00
21/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2248	2	2248	2	0.00
21/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2177	2	2177	2	0.00
21/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2143	2	2143	2	0.00
21/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2112	2	2112	2	0.00
21/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2080	2	2080	2	0.00
21/10/2019	2032 On 07-May-20			Bond Future	9.44	92.7632	9.4428	92.7632	0.00
21/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	1976	2	1976	2	0.00
21/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2036	2	2036	2	0.00
21/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2006	2	2006	2	0.00
21/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3775	4	3775	4	0.00
21/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3737	4	3737	4	0.00
21/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3814	4	3814	4	0.00
21/10/2019	2032 On 06-August-20			Bond Future	9.51	94.4897	9.5077	94.4897	0.00
21/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3425	4	3425	4	0.00
21/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3458	4	3458	4	0.00
21/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3492	4	3492	4	0.00
21/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3739	4	3739	4	0.00
21/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3802	4	3802	4	0.00
21/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3770	4	3770	4	0.00
21/10/2019	2033 On 07-November-19			Bond Future	102.36	102.4778	102.3624	102.4778	490.00
21/10/2019	2033 On 06-February-20			Bond Future	104.24	104.3565	104.2387	104.3565	5,770.00
21/10/2019	2033 On 07-May-20			Bond Future	104.96	105.0842	104.9645	105.0842	0.00
21/10/2019	2033 On 06-August-20			Bond Future	106.94	107.0643	106.9422	107.0643	0.00
21/10/2019	2037 On 07-November-19			Bond Future	9.70	92.6965	9.7046	92.6965	68,529.00
21/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2177	2	2177	2	0.00

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21/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2294	3	2294	3	0.00
21/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2235	3	2235	3	0.00
21/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	310	0	310	0	0.00
21/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	295	0	295	0	0.00
21/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	326	0	326	0	0.00
21/10/2019	2037 On 06-February-20			Bond Future	9.77	90.1135	9.7731	90.1135	0.00
21/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2086	2	2086	2	0.00
21/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2050	2	2050	2	0.00
21/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2014	2	2014	2	0.00
21/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2834	3	2834	3	0.00
21/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2874	3	2874	3	0.00
21/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2794	3	2794	3	0.00
21/10/2019	2037 On 07-May-20			Bond Future	9.84	91.7525	9.8445	91.7525	0.00
21/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2399	3	2399	3	0.00
21/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2432	3	2432	3	0.00
21/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2466	3	2466	3	0.00
21/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4239	4	4239	4	0.00
21/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4326	4	4326	4	0.00
21/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4283	4	4283	4	0.00
21/10/2019	2037 On 06-August-20			Bond Future	9.91	89.2007	9.9144	89.2007	0.00
21/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4054	4	4054	4	0.00
21/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4091	4	4091	4	0.00
21/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4016	4	4016	4	0.00
21/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4417	4	4417	4	0.00
21/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4381	4	4381	4	0.00
21/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4345	4	4345	4	0.00
21/10/2019	2038 On 07-November-19			Bond Future	120.65	120.2998	120.6468	120.2998	16,451.00
21/10/2019	2038 On 06-February-20			Bond Future	121.20	120.8468	121.2001	120.8468	5,569.00
21/10/2019	2038 On 07-May-20			Bond Future	123.43	123.0739	123.4338	123.0739	0.00
21/10/2019	2038 On 06-August-20			Bond Future	124.07	123.6995	124.0661	123.6995	0.00
21/10/2019	2040 On 07-November-19			Bond Future	9.85	95.4066	9.8549	95.4066	45,596.00
21/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	1925	2	1925	2	0.00
21/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2041	2	2041	2	0.00
21/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	1983	2	1983	2	0.00

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21/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	838	1	838	1	1,260.00
21/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	27	0	27	0	1,260.00
21/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	510	0	510	0	0.00
21/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	466	0	466	0	0.00
21/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1289	1	1289	1	0.00
21/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4750	4	4750	4	0.00
21/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	487	0	487	0	0.00
21/10/2019	2040 On 06-February-20			Bond Future	9.93	92.6222	9.9251	92.6222	710.00
21/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	21	0	21	0	0.00
21/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1862	2	1862	2	0.00
21/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1935	2	1935	2	0.00
21/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1899	2	1899	2	0.00
21/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	220	0	220	0	0.00
21/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3283	3	3283	3	0.00
21/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3330	3	3330	3	0.00
21/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	8195	8	8195	8	0.00
21/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3375	3	3375	3	0.00
21/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13757	13	13757	13	0.00
21/10/2019	2040 On 07-May-20			Bond Future	10.00	94.3067	9.9980	94.3067	0.00
21/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2566	3	2566	3	0.00
21/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2530	3	2530	3	0.00
21/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2494	3	2494	3	0.00
21/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4668	5	4668	5	0.00
21/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4576	4	4576	4	0.00
21/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4622	4	4622	4	0.00
21/10/2019	2040 On 06-August-20			Bond Future	10.07	91.5518	10.0696	91.5518	0.00
21/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4306	5	4306	5	0.00
21/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4346	5	4346	5	0.00
21/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4386	5	4386	5	0.00
21/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4697	5	4697	5	0.00
21/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4619	4	4619	4	0.00
21/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4658	5	4658	5	0.00
21/10/2019	2044 On 07-November-19			Bond Future	9.92	92.1582	9.9195	92.1582	38,312.00
21/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	1771	2	1771	2	0.00

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21/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	4825	5	4825	5	0.00
21/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	1826	2	1826	2	0.00
21/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	4	0	4	0	328.00
21/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	475	1	475	1	328.00
21/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	1716	2	1716	2	0.00
21/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	643	1	643	1	0.00
21/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6421	6	6421	6	0.00
21/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	591	1	591	1	0.00
21/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1987	2	1987	2	0.00
21/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	617	1	617	1	0.00
21/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	63	0	63	0	328.00
21/10/2019	2044 On 06-February-20			Bond Future	9.99	89.4403	9.9879	89.4403	0.00
21/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	256	0	256	0	328.00
21/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1800	2	1800	2	0.00
21/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1695	2	1695	2	328.00
21/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1765	2	1765	2	0.00
21/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	6912	7	6912	7	0.00
21/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1835	2	1835	2	0.00
21/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3667	3	3667	3	0.00
21/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3567	3	3567	3	0.00
21/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	796	1	796	1	328.00
21/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3617	3	3617	3	0.00
21/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3767	4	3767	4	0.00
21/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	8156	8	8156	8	0.00
21/10/2019	2044 On 07-May-20			Bond Future	10.06	91.0670	10.0588	91.0670	0.00
21/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2562	3	2562	3	0.00
21/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2634	3	2634	3	0.00
21/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1003	1	1003	1	556.00
21/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1164	1	1164	1	100.00
21/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3288	4	3288	4	100.00
21/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2598	3	2598	3	0.00
21/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3010	3	3010	3	556.00
21/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8571	9	8571	9	0.00
21/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	8941	9	8941	9	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
21/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4735	5	4735	5	0.00
21/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7884	8	7884	8	0.00
21/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4228	4	4228	4	0.00
21/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3930	4	3930	4	0.00
21/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1330	1	1330	1	556.00
21/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1212	1	1212	1	100.00
21/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4783	5	4783	5	0.00
21/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7407	7	7407	7	0.00
21/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4687	4	4687	4	0.00
21/10/2019	2044 On 06-August-20			Bond Future	10.13	88.3772	10.1284	88.3772	0.00
21/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3565	4	3565	4	0.00
21/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1149	1	1149	1	140.00
21/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2868	3	2868	3	140.00
21/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3639	4	3639	4	0.00
21/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8436	9	8436	9	0.00
21/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3602	4	3602	4	0.00
21/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5708	6	5708	6	0.00
21/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2402	2	2402	2	140.00
21/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10899	11	10899	11	0.00
21/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6748	7	6748	7	0.00
21/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5661	5	5661	5	0.00
21/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5754	6	5754	6	0.00
21/10/2019	2046 On 07-November-19			Bond Future	111.33	111.3275	111.3293	111.3275	16,349.00
21/10/2019	2046 On 06-February-20			Bond Future	113.37	113.3683	113.3701	113.3683	616.00
21/10/2019	2046 On 07-May-20			Bond Future	113.71	113.7095	113.7115	113.7095	0.00
21/10/2019	2046 On 06-August-20			Bond Future	115.85	115.8520	115.8540	115.8520	0.00
21/10/2019	2050 On 07-November-19			Bond Future	115.59	115.8185	115.5902	115.8185	10,531.00
21/10/2019	2050 On 06-February-20			Bond Future	115.87	116.1062	115.8735	116.1062	2,421.00
21/10/2019	2050 On 07-May-20			Bond Future	118.01	118.2459	118.0091	118.2459	0.00
21/10/2019	2050 On 06-August-20			Bond Future	118.35	118.5939	118.3528	118.5939	0.00
21/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	AL37 On 07-November-19			Index Future	667.38	667.8760	667.3790	667.8760	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
21/10/2019	AL37 On 06-February-20			Index Future	679.45	679.9540	679.4460	679.9540	0.00
21/10/2019	AL37 On 07-May-20			Index Future	691.81	692.3240	691.8080	692.3240	0.00
21/10/2019	AL37 On 06-August-20			Index Future	704.69	705.2100	704.6850	705.2100	0.00
21/10/2019	AL7T On 07-November-19			Index Future	775.30	776.5280	775.2950	776.5280	120.00
21/10/2019	AL7T On 06-February-20			Index Future	789.31	790.5710	789.3130	790.5710	0.00
21/10/2019	AL7T On 07-May-20			Index Future	803.68	804.9530	803.6750	804.9530	0.00
21/10/2019	AL7T On 06-August-20			Index Future	818.63	819.9350	818.6340	819.9350	0.00
21/10/2019	ALBI On 07-November-19			Index Future	694.87	696.5870	694.8730	696.5870	202.00
21/10/2019	ALBI On 06-February-20			Index Future	707.44	709.1840	707.4370	709.1840	352.00
21/10/2019	ALBI On 07-May-20			Index Future	720.31	722.0860	720.3090	722.0860	0.00
21/10/2019	ALBI On 06-August-20			Index Future	733.72	735.5260	733.7160	735.5260	0.00
21/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C214 On 28-February-41			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
21/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2019	ES33 On 07-November-19			Bond Future	10.78	78.0993	10.7787	78.0993	0.00
21/10/2019	ES33 On 06-February-20			Bond Future	10.89	79.5117	10.8927	79.5117	350.00
21/10/2019	ES33 On 07-May-20			Bond Future	11.01	77.1644	11.0072	77.1644	0.00
21/10/2019	ES33 On 06-August-20			Bond Future	11.12	78.6006	11.1202	78.6006	0.00
21/10/2019	ES42 On 07-November-19			Bond Future	11.14	79.0310	11.1428	79.0310	0.00
21/10/2019	ES42 On 06-February-20			Bond Future	11.25	80.4603	11.2527	80.4603	4,919.00
21/10/2019	ES42 On 07-May-20			Bond Future	11.37	77.6594	11.3673	77.6594	0.00
21/10/2019	ES42 On 06-August-20			Bond Future	11.48	79.1048	11.4792	79.1048	0.00
21/10/2019	GOVI On 07-November-19			GOVI	687.62	689.3960	687.6210	689.3960	1,227.00
21/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	147210	16	147210	16	0.00
21/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	147110	16	147110	16	0.00
21/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	147010	16	147010	16	0.00
21/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-February-20			GOVI	700.05	701.8630	700.0540	701.8630	1.00
21/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	30760	1	30760	1	0.00
21/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	30960	1	30960	1	0.00
21/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	30860	1	30860	1	0.00
21/10/2019	GOVI On 07-May-20			GOVI	712.79	714.6320	712.7910	714.6320	0.00
21/10/2019	GOVI On 07-May-20	719.98	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
21/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	72090	5	72090	5	0.00
21/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	71890	5	71890	5	0.00
21/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	71990	5	71990	5	0.00
21/10/2019	GOVI On 06-August-20			GOVI	726.06	727.9330	726.0590	727.9330	0.00
21/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	20710	0	20710	0	0.00
21/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	20610	0	20610	0	0.00
21/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	20810	0	20810	0	0.00
21/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2019	IGOV On 07-November-19			Index Future	261.97	261.9740	261.9660	261.9740	1,071.00
21/10/2019	IGOV On 06-February-20			Index Future	266.77	266.7760	266.7680	266.7760	49.00
21/10/2019	IGOV On 07-May-20			Index Future	271.69	271.6930	271.6850	271.6930	0.00
21/10/2019	IGOV On 06-August-20			Index Future	276.80	276.8120	276.8040	276.8120	0.00
21/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
21/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
21/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9700	101.9800	101.9700	0.00
21/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
21/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.36	95.3600	95.3600	95.3600	0.00
21/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.31	94.3100	94.3100	94.3100	0.00
21/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.23	93.2200	93.2300	93.2200	0.00
21/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.10	93.0900	93.1000	93.0900	0.00
21/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.05	95.0400	95.0500	95.0400	51.00
21/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.97	94.9500	94.9700	94.9500	0.00
21/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.92	95.8900	95.9200	95.8900	0.00
21/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.64	99.6200	99.6400	99.6200	0.00
21/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.69	100.6600	100.6900	100.6600	0.00
21/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.76	93.7300	93.7600	93.7300	0.00
21/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.66	99.6400	99.6600	99.6400	0.00
21/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.90	94.8800	94.9000	94.8800	0.00
21/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.19	90.0900	90.1900	90.0900	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
21/10/2019	IS10 On 16-March-26			Interest Rate Swap	87.01	86.9100	87.0100	86.9100	0.00
21/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.61	85.5200	85.6100	85.5200	0.00
21/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.73	87.6500	87.7300	87.6500	0.00
21/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.56	91.4900	91.5600	91.4900	0.00
21/10/2019	IS10 On 15-March-27			Interest Rate Swap	90.04	89.9700	90.0400	89.9700	0.00
21/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.13	92.0600	92.1300	92.0600	0.00
21/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.67	97.6100	97.6700	97.6100	0.00
21/10/2019	IS10 On 20-December-27			Interest Rate Swap	98.02	97.9500	98.0200	97.9500	0.00
21/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.34	91.2700	91.3400	91.2700	0.00
21/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.72	98.6500	98.7200	98.6500	0.00
21/10/2019	IS10 On 19-September-28			Interest Rate Swap	92.09	92.0200	92.0900	92.0200	0.00
21/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/10/2019	R023 On 07-November-19			Bond Future	7.32	102.8499	7.3234	102.8499	55,418.00
21/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1889	2	1889	2	0.00
21/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1917	2	1917	2	0.00
21/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1945	2	1945	2	0.00
21/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	1	0	1	0	0.00
21/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	1	0	1	0	0.00
21/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	1	0	1	0	0.00
21/10/2019	R023 On 06-February-20			Bond Future	7.33	104.7099	7.3295	104.7099	0.00
21/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	913	1	913	1	0.00
21/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	952	1	952	1	0.00
21/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	932	1	932	1	0.00
21/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	392	0	392	0	0.00
21/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	384	0	384	0	0.00
21/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	399	0	399	0	0.00
21/10/2019	R023 On 07-May-20			Bond Future	7.32	102.6821	7.3194	102.6821	0.00
21/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	320	0	320	0	0.00
21/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	330	0	330	0	0.00
21/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	311	0	311	0	0.00
21/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1396	1	1396	1	0.00
21/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1380	1	1380	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1364	1	1364	1	0.00
21/10/2019	R023 On 06-August-20			Bond Future	7.28	104.5932	7.2850	104.5932	0.00
21/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	918	1	918	1	0.00
21/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	945	1	945	1	0.00
21/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	931	1	931	1	0.00
21/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	956	1	956	1	0.00
21/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	966	1	966	1	0.00
21/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	976	1	976	1	0.00
21/10/2019	R035 On 07-November-19			Bond Future	9.58	96.5004	9.5754	96.5004	98,111.00
21/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2465	3	2465	3	0.00
21/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	762	1	762	1	3,500.00
21/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	8	0	8	0	3,500.00
21/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2526	3	2526	3	0.00
21/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2588	3	2588	3	0.00
21/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	4700	5	4700	5	0.00
21/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	246	0	246	0	0.00
21/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	258	0	258	0	0.00
21/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	39	0	39	0	3,500.00
21/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1186	1	1186	1	0.00
21/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	5204	5	5204	5	0.00
21/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	234	0	234	0	0.00
21/10/2019	R035 On 06-February-20			Bond Future	9.65	98.2455	9.6483	98.2455	6,286.00
21/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2284	2	2284	2	0.00
21/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2246	2	2246	2	0.00
21/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2208	2	2208	2	0.00
21/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2647	3	2647	3	0.00
21/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2572	2	2572	2	0.00
21/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2609	2	2609	2	0.00
21/10/2019	R035 On 07-May-20			Bond Future	9.72	95.5292	9.7164	95.5292	0.00
21/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1277	1	1277	1	5,000.00
21/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3349	4	3349	4	5,000.00
21/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2328	2	2328	2	0.00
21/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2396	3	2396	3	0.00
21/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8254	9	8254	9	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
21/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2362	3	2362	3	0.00
21/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4177	4	4177	4	0.00
21/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3101	3	3101	3	0.00
21/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4093	4	4093	4	0.00
21/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1045	1	1045	1	5,000.00
21/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4135	4	4135	4	0.00
21/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5923	6	5923	6	0.00
21/10/2019	R035 On 06-August-20			Bond Future	9.78	97.3073	9.7815	97.3073	0.00
21/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2271	2	2271	2	24,761.00
21/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5211	5	5211	5	0.00
21/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1524	2	1524	2	3,000.00
21/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5171	5	5171	5	0.00
21/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5250	5	5250	5	0.00
21/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4241	4	4241	4	0.00
21/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4177	4	4177	4	0.00
21/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9502	9	9502	9	0.00
21/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8228	8	8228	8	0.00
21/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4209	4	4209	4	0.00
21/10/2019	R186 On 07-November-19			Bond Future	8.27	116.0550	8.2707	116.0550	124,241.00
21/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2614	3	2614	3	0.00
21/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	558	1	558	1	3,750.00
21/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3733	4	3733	4	0.00
21/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	432	1	432	1	0.00
21/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	505	1	505	1	4,955.00
21/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3841	4	3841	4	0.00
21/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3787	4	3787	4	0.00
21/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	7	0	7	0	0.00
21/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	835	1	835	1	7,500.00
21/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	737	1	737	1	0.00
21/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	7	0	7	0	0.00
21/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	40	0	40	0	4,955.00
21/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	8	0	8	0	0.00
21/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	676	1	676	1	3,750.00
21/10/2019	R186 On 06-February-20			Bond Future	8.32	112.8496	8.3172	112.8496	6,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1024	1	1024	1	1,007.00
21/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2301	2	2301	2	0.00
21/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2124	2	2124	2	0.00
21/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2373	2	2373	2	0.00
21/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4126	4	4126	4	0.00
21/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2337	2	2337	2	0.00
21/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1008	1	1008	1	0.00
21/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	442	0	442	0	1,007.00
21/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1122	1	1122	1	1,007.00
21/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	990	1	990	1	0.00
21/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2174	2	2174	2	0.00
21/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1027	1	1027	1	0.00
21/10/2019	R186 On 07-May-20			Bond Future	8.37	114.9023	8.3652	114.9023	0.00
21/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1391	1	1391	1	0.00
21/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4082	4	4082	4	0.00
21/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1888	2	1888	2	6,000.00
21/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1413	1	1413	1	0.00
21/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	538	1	538	1	6,000.00
21/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1368	1	1368	1	0.00
21/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2957	3	2957	3	0.00
21/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4718	5	4718	5	0.00
21/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1121	1	1121	1	6,000.00
21/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2344	2	2344	2	0.00
21/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2894	3	2894	3	0.00
21/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2926	3	2926	3	0.00
21/10/2019	R186 On 06-August-20			Bond Future	8.41	111.7361	8.4079	111.7361	0.00
21/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2498	3	2498	3	0.00
21/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2527	3	2527	3	0.00
21/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2468	3	2468	3	0.00
21/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2716	3	2716	3	0.00
21/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2694	3	2694	3	0.00
21/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2672	3	2672	3	0.00
21/10/2019	R197 On 07-November-19			Bond Future	308.59	308.5868	308.5856	308.5868	1,557.00
21/10/2019	R197 On 06-February-20			Bond Future	306.59	306.5886	306.5870	306.5886	990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2019	R197 On 07-May-20			Bond Future	312.24	312.2388	312.2376	312.2388	0.00
21/10/2019	R197 On 06-August-20			Bond Future	310.33	310.3290	310.3278	310.3290	0.00
21/10/2019	R202 On 07-November-19			Bond Future	233.37	233.3677	233.3712	233.3677	8,373.00
21/10/2019	R202 On 06-February-20			Bond Future	233.58	233.5797	233.5830	233.5797	700.00
21/10/2019	R202 On 07-May-20			Bond Future	237.89	237.8847	237.8882	237.8847	0.00
21/10/2019	R202 On 06-August-20			Bond Future	238.23	238.2275	238.2313	238.2275	0.00
21/10/2019	R207 On 07-November-19			Bond Future	6.82	102.4008	6.8224	102.4008	3,123.00
21/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	852	1	852	1	0.00
21/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	850	1	850	1	0.00
21/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	848	1	848	1	0.00
21/10/2019	R208 On 07-November-19			Bond Future	6.61	100.9633	6.6126	100.9633	11,215.00
21/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	301	0	301	0	0.00
21/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	289	0	289	0	0.00
21/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	277	0	277	0	0.00
21/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	6	0	6	0	0.00
21/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	7	0	7	0	0.00
21/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	5	0	5	0	0.00
21/10/2019	R208 On 06-February-20			Bond Future	6.45	102.7892	6.4465	102.7892	0.00
21/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	21	0	21	0	0.00
21/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	22	0	22	0	0.00
21/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	24	0	24	0	0.00
21/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	356	0	356	0	0.00
21/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	375	0	375	0	0.00
21/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	365	0	365	0	0.00
21/10/2019	R208 On 07-May-20			Bond Future	6.17	101.2556	6.1744	101.2556	0.00
21/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1175	1	1175	1	0.00
21/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1184	1	1184	1	0.00
21/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1167	1	1167	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2019	R208 On 06-August-20			Bond Future	5.62	103.1403	5.6231	103.1403	0.00
21/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	156	0	156	0	0.00
21/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	159	0	159	0	0.00
21/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	153	0	153	0	0.00
21/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	198	0	198	0	0.00
21/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	195	0	195	0	0.00
21/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	192	0	192	0	0.00
21/10/2019	R209 On 07-November-19			Bond Future	9.57	73.8013	9.5682	73.8013	100,287.00
21/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	1795	2	1795	2	0.00
21/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	623	1	623	1	5,000.00
21/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	8	0	8	0	8,000.00
21/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	1894	2	1894	2	0.00
21/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	259	0	259	0	8,000.00
21/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	1844	2	1844	2	0.00
21/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1650	2	1650	2	0.00
21/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1837	2	1837	2	0.00
21/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	277	0	277	0	0.00
21/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	291	0	291	0	0.00
21/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	351	0	351	0	8,000.00
21/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4421	4	4421	4	0.00
21/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	305	0	305	0	0.00
21/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1069	1	1069	1	0.00
21/10/2019	R209 On 06-February-20			Bond Future	9.63	75.1360	9.6298	75.1360	0.00
21/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1731	2	1731	2	0.00
21/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1701	2	1701	2	0.00
21/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1762	2	1762	2	0.00
21/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2545	2	2545	2	0.00
21/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2510	2	2510	2	0.00
21/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2475	2	2475	2	0.00
21/10/2019	R209 On 07-May-20			Bond Future	9.69	73.3515	9.6926	73.3515	0.00
21/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2062	2	2062	2	0.00
21/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2121	2	2121	2	0.00
21/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2092	2	2092	2	0.00
21/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3596	3	3596	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
21/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3560	3	3560	3	0.00
21/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3632	4	3632	4	0.00
21/10/2019	R209 On 06-August-20			Bond Future	9.75	74.7167	9.7527	74.7167	0.00
21/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34965	35	34965	35	0.00
21/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	35074	35	35074	35	0.00
21/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34857	35	34857	35	0.00
21/10/2019	R210 On 07-November-19			Bond Future	188.52	188.5174	188.5195	188.5174	1,055.00
21/10/2019	R210 On 06-February-20			Bond Future	191.98	191.9732	191.9753	191.9732	1,077.00
21/10/2019	R210 On 07-May-20			Bond Future	192.86	192.8613	192.8634	192.8613	0.00
21/10/2019	R210 On 06-August-20			Bond Future	196.50	196.4951	196.4975	196.4951	0.00
21/10/2019	R212 On 07-November-19			Bond Future	162.14	162.1450	162.1442	162.1450	7,384.00
21/10/2019	R212 On 06-February-20			Bond Future	162.87	162.8715	162.8706	162.8715	0.00
21/10/2019	R212 On 07-May-20			Bond Future	165.87	165.8730	165.8722	165.8730	0.00
21/10/2019	R212 On 06-August-20			Bond Future	166.70	166.7049	166.7042	166.7049	0.00
21/10/2019	R213 On 07-November-19			Bond Future	9.16	86.5741	9.1641	86.5741	23,319.00
21/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2629	3	2629	3	0.00
21/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2683	3	2683	3	0.00
21/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2738	3	2738	3	0.00
21/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	77	0	77	0	0.00
21/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	87	0	87	0	0.00
21/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	82	0	82	0	0.00
21/10/2019	R213 On 06-February-20			Bond Future	9.23	88.1397	9.2301	88.1397	0.00
21/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2061	2	2061	2	0.00
21/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2028	2	2028	2	0.00
21/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	1995	2	1995	2	0.00
21/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1784	2	1784	2	0.00
21/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1812	2	1812	2	0.00
21/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1756	2	1756	2	0.00
21/10/2019	R213 On 07-May-20			Bond Future	9.29	86.1910	9.2914	86.1910	0.00
21/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1761	2	1761	2	0.00
21/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1787	2	1787	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
21/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1814	2	1814	2	0.00
21/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3469	3	3469	3	0.00
21/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3541	3	3541	3	0.00
21/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3505	3	3505	3	0.00
21/10/2019	R213 On 06-August-20			Bond Future	9.35	87.7952	9.3489	87.7952	0.00
21/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3083	3	3083	3	0.00
21/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3147	3	3147	3	0.00
21/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3115	3	3115	3	0.00
21/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3405	3	3405	3	0.00
21/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3378	3	3378	3	0.00
21/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3433	3	3433	3	0.00
21/10/2019	R214 On 07-November-19			Bond Future	9.82	72.1100	9.8243	72.1100	16,236.00
21/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1653	2	1653	2	0.00
21/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1701	2	1701	2	0.00
21/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1606	2	1606	2	0.00
21/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	435	0	435	0	0.00
21/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	416	0	416	0	0.00
21/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	399	0	399	0	0.00
21/10/2019	R214 On 06-February-20			Bond Future	9.89	73.4140	9.8920	73.4140	0.00
21/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1665	2	1665	2	0.00
21/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1725	2	1725	2	0.00
21/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1695	2	1695	2	0.00
21/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2858	3	2858	3	0.00
21/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2820	3	2820	3	0.00
21/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2897	3	2897	3	0.00
21/10/2019	R214 On 07-May-20			Bond Future	9.96	71.4513	9.9552	71.4513	0.00
21/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2358	3	2358	3	0.00
21/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2389	3	2389	3	0.00
21/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2327	2	2327	2	0.00
21/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3703	4	3703	4	0.00
21/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3666	4	3666	4	0.00
21/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3629	4	3629	4	0.00
21/10/2019	R214 On 06-August-20			Bond Future	10.02	72.7811	10.0156	72.7811	0.00
21/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3664	4	3664	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
21/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3731	4	3731	4	0.00
21/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3698	4	3698	4	0.00
21/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3963	4	3963	4	0.00
21/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3899	4	3899	4	0.00
21/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3931	4	3931	4	0.00
21/10/2019	R248 On 07-November-19			Bond Future	9.90	91.2184	9.9048	91.2184	89,546.00
21/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	1724	2	1724	2	0.00
21/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1669	2	1669	2	0.00
21/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1615	2	1615	2	0.00
21/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	694	1	694	1	0.00
21/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	723	1	723	1	0.00
21/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	665	1	665	1	0.00
21/10/2019	R248 On 06-February-20			Bond Future	9.97	92.8681	9.9745	92.8681	600.00
21/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1658	2	1658	2	0.00
21/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1694	2	1694	2	0.00
21/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1623	2	1623	2	0.00
21/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3887	4	3887	4	0.00
21/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3993	4	3993	4	0.00
21/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3940	4	3940	4	0.00
21/10/2019	R248 On 07-May-20			Bond Future	10.04	90.1174	10.0397	90.1174	0.00
21/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2601	3	2601	3	0.00
21/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2675	3	2675	3	0.00
21/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2638	3	2638	3	0.00
21/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4850	5	4850	5	0.00
21/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4900	5	4900	5	0.00
21/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4800	5	4800	5	0.00
21/10/2019	R248 On 06-August-20			Bond Future	10.10	91.7948	10.1023	91.7948	0.00
21/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2220	2	2220	2	20,640.00
21/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5748	6	5748	6	0.00
21/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5837	6	5837	6	0.00
21/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1576	2	1576	2	3,000.00
21/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	5793	6	5793	6	0.00
21/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	5075	5	5075	5	0.00
21/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	5039	5	5039	5	0.00

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21/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11545	11	11545	11	0.00
21/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5111	5	5111	5	0.00
21/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9763	10	9763	10	0.00