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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
31/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	2025 On 07-November-19			Bond Future	137.29	137.4612	137.2911	137.4612	731.00
31/10/2019	2025 On 06-February-20			Bond Future	138.33	138.5008	138.3272	138.5008	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2019	2025 On 07-May-20			Bond Future	140.87	141.0497	140.8731	141.0497	0.00
31/10/2019	2025 On 06-August-20			Bond Future	142.01	142.1944	142.0145	142.1944	0.00
31/10/2019	2029 On 07-November-19			Bond Future	101.07	101.3256	101.0687	101.3256	1,301.00
31/10/2019	2029 On 06-February-20			Bond Future	102.92	103.1784	102.9166	103.1784	3,860.00
31/10/2019	2029 On 07-May-20			Bond Future	103.70	103.9649	103.6983	103.9649	0.00
31/10/2019	2029 On 06-August-20			Bond Future	105.65	105.9181	105.6466	105.9181	0.00
31/10/2019	2030 On 07-November-19			Bond Future	9.21	94.7639	9.2056	94.7639	25,037.00
31/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	1726	2	1726	2	0.00
31/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	0	0	0	0	5,500.00
31/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	827	1	827	1	0.00
31/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	137	0	137	0	0.00
31/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	216	0	216	0	5,500.00
31/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	1782	2	1782	2	0.00
31/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	3350	4	3350	4	0.00
31/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	460	1	460	1	0.00
31/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	629	1	629	1	0.00
31/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
31/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	1671	2	1671	2	0.00
31/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	255	0	255	0	0.00
31/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	2998	3	2998	3	0.00
31/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	3877	4	3877	4	0.00
31/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
31/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	46	0	46	0	0.00
31/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	1052	1	1052	1	0.00
31/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	164	0	164	0	2,500.00
31/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	1646	1	1646	1	5,070.00
31/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	354	0	354	0	0.00
31/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	4	0	4	0	0.00
31/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	53	0	53	0	0.00
31/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	786	1	786	1	0.00
31/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
31/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	4047	4	4047	4	0.00
31/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	3851	3	3851	3	0.00
31/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	1106	1	1106	1	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	48	0	48	0	0.00
31/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	872	1	872	1	0.00
31/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	43	0	43	0	0.00
31/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	2	0	2	0	5,500.00
31/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	245	0	245	0	2,750.00
31/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	494	0	494	0	2,750.00
31/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	5169	5	5169	5	0.00
31/10/2019	2030 On 06-February-20			Bond Future	9.28	92.4644	9.2750	92.4644	76,698.00
31/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1049	1	1049	1	5,820.00
31/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	184	0	184	0	5,820.00
31/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	1719	2	1719	2	0.00
31/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	1400	2	1400	2	0.00
31/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	1428	2	1428	2	0.00
31/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	1456	2	1456	2	0.00
31/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	2157	2	2157	2	0.00
31/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	5699	5	5699	5	0.00
31/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1871	2	1871	2	5,000.00
31/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	2224	2	2224	2	0.00
31/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	2190	2	2190	2	0.00
31/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	2737	2	2737	2	0.00
31/10/2019	2030 On 07-May-20			Bond Future	9.35	94.1437	9.3486	94.1437	0.00
31/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1104	1	1104	1	0.00
31/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1084	1	1084	1	0.00
31/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1064	1	1064	1	0.00
31/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	4483	4	4483	4	0.00
31/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	4525	4	4525	4	0.00
31/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	4441	4	4441	4	0.00
31/10/2019	2030 On 06-August-20			Bond Future	9.42	91.8817	9.4208	91.8817	0.00
31/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	2067	2	2067	2	0.00
31/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	2120	2	2120	2	0.00
31/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	2093	2	2093	2	0.00
31/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3984	4	3984	4	0.00
31/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3951	4	3951	4	0.00
31/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	4017	4	4017	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
31/10/2019	2032 On 07-November-19			Bond Future	9.54	92.0538	9.5359	92.0538	20,069.00
31/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	1369	2	1369	2	0.00
31/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	1316	2	1316	2	0.00
31/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	1263	2	1263	2	0.00
31/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	158	0	158	0	0.00
31/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	171	0	171	0	0.00
31/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	145	0	145	0	0.00
31/10/2019	2032 On 06-February-20			Bond Future	9.61	93.7142	9.6107	93.7142	55,897.00
31/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	1364	2	1364	2	0.00
31/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	1392	2	1392	2	0.00
31/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	1337	2	1337	2	0.00
31/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2877	3	2877	3	0.00
31/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2837	3	2837	3	0.00
31/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2797	3	2797	3	0.00
31/10/2019	2032 On 07-May-20			Bond Future	9.69	91.2567	9.6873	91.2567	0.00
31/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	1291	2	1291	2	0.00
31/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	1338	2	1338	2	0.00
31/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	1315	2	1315	2	0.00
31/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	4688	5	4688	5	0.00
31/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	4644	5	4644	5	0.00
31/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	4732	5	4732	5	0.00
31/10/2019	2032 On 06-August-20			Bond Future	9.76	92.9501	9.7618	92.9501	0.00
31/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	2379	3	2379	3	0.00
31/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	2408	3	2408	3	0.00
31/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	2438	3	2438	3	0.00
31/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	4324	4	4324	4	0.00
31/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	4396	4	4396	4	0.00
31/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	4360	4	4360	4	0.00
31/10/2019	2033 On 07-November-19			Bond Future	101.33	101.7895	101.3261	101.7895	170.00
31/10/2019	2033 On 06-February-20			Bond Future	103.18	103.6508	103.1788	103.6508	6,260.00
31/10/2019	2033 On 07-May-20			Bond Future	103.88	104.3630	103.8823	104.3630	0.00
31/10/2019	2033 On 06-August-20			Bond Future	105.83	106.3236	105.8340	106.3236	0.00
31/10/2019	2037 On 07-November-19			Bond Future	9.91	91.1636	9.9060	91.1636	31,981.00
31/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	815	1	815	1	0.00

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31/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	904	1	904	1	0.00
31/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	859	1	859	1	0.00
31/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	457	0	457	0	0.00
31/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	428	0	428	0	0.00
31/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	487	0	487	0	0.00
31/10/2019	2037 On 06-February-20			Bond Future	9.98	88.5487	9.9817	88.5487	63,949.00
31/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	1296	1	1296	1	0.00
31/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	1267	1	1267	1	0.00
31/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	1239	1	1239	1	0.00
31/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	3606	3	3606	3	0.00
31/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	3654	4	3654	4	0.00
31/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	3559	3	3559	3	0.00
31/10/2019	2037 On 07-May-20			Bond Future	10.06	90.1568	10.0602	90.1568	0.00
31/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	1674	2	1674	2	0.00
31/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	1702	2	1702	2	0.00
31/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	1730	2	1730	2	0.00
31/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	5089	5	5089	5	0.00
31/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	5187	5	5187	5	0.00
31/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	5138	5	5138	5	0.00
31/10/2019	2037 On 06-August-20			Bond Future	10.14	87.5703	10.1381	87.5703	0.00
31/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	2950	3	2950	3	0.00
31/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	2982	3	2982	3	0.00
31/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	2917	3	2917	3	0.00
31/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4939	5	4939	5	0.00
31/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4898	5	4898	5	0.00
31/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4856	5	4856	5	0.00
31/10/2019	2038 On 07-November-19			Bond Future	118.61	119.6257	118.6057	119.6257	10,584.00
31/10/2019	2038 On 06-February-20			Bond Future	119.12	120.1550	119.1160	120.1550	11,449.00
31/10/2019	2038 On 07-May-20			Bond Future	121.31	122.3663	121.3083	122.3663	0.00
31/10/2019	2038 On 06-August-20			Bond Future	121.89	122.9719	121.8939	122.9719	0.00
31/10/2019	2040 On 07-November-19			Bond Future	10.03	93.9328	10.0310	93.9328	7,805.00
31/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	663	1	663	1	0.00
31/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	747	1	747	1	0.00
31/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	704	1	704	1	0.00

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31/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	103	0	103	0	1,260.00
31/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	1,260.00
31/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	671	1	671	1	0.00
31/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	595	1	595	1	0.00
31/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1978	2	1978	2	0.00
31/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	6147	6	6147	6	0.00
31/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	633	1	633	1	0.00
31/10/2019	2040 On 06-February-20			Bond Future	10.11	91.1173	10.1075	91.1173	43,217.00
31/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	7	0	7	0	0.00
31/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1236	1	1236	1	0.00
31/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1293	1	1293	1	0.00
31/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1265	1	1265	1	0.00
31/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	99	0	99	0	0.00
31/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	4095	4	4095	4	0.00
31/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	4150	4	4150	4	0.00
31/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	9527	9	9527	9	0.00
31/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	15197	15	15197	15	0.00
31/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	4204	4	4204	4	0.00
31/10/2019	2040 On 07-May-20			Bond Future	10.19	92.7721	10.1866	92.7721	0.00
31/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	1843	2	1843	2	0.00
31/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	1812	2	1812	2	0.00
31/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	1782	2	1782	2	0.00
31/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	5439	5	5439	5	0.00
31/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	5335	5	5335	5	0.00
31/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	5387	5	5387	5	0.00
31/10/2019	2040 On 06-August-20			Bond Future	10.27	89.9834	10.2650	89.9834	0.00
31/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	3199	4	3199	4	0.00
31/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	3235	4	3235	4	0.00
31/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	3270	4	3270	4	0.00
31/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	5105	5	5105	5	0.00
31/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	5019	5	5019	5	0.00
31/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	5062	5	5062	5	0.00
31/10/2019	2044 On 07-November-19			Bond Future	10.10	90.5795	10.0959	90.5795	8,730.00
31/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	546	1	546	1	0.00

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31/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	3341	4	3341	4	0.00
31/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	583	1	583	1	0.00
31/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
31/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	25	0	25	0	328.00
31/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	511	1	511	1	0.00
31/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	883	1	883	1	0.00
31/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	7862	8	7862	8	0.00
31/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	792	1	792	1	0.00
31/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2981	3	2981	3	0.00
31/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	837	1	837	1	0.00
31/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	23	0	23	0	328.00
31/10/2019	2044 On 06-February-20			Bond Future	10.17	87.8287	10.1704	87.8287	34,952.00
31/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	111	0	111	0	328.00
31/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1096	1	1096	1	0.00
31/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1014	1	1014	1	328.00
31/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1068	1	1068	1	0.00
31/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	5580	6	5580	6	0.00
31/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1123	1	1123	1	0.00
31/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	4445	4	4445	4	0.00
31/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	4330	4	4330	4	0.00
31/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	939	1	939	1	328.00
31/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	4387	4	4387	4	0.00
31/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	4561	4	4561	4	0.00
31/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	9486	9	9486	9	0.00
31/10/2019	2044 On 07-May-20			Bond Future	10.25	89.4238	10.2473	89.4238	0.00
31/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	1839	2	1839	2	0.00
31/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	1900	2	1900	2	0.00
31/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	603	1	603	1	556.00
31/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	720	1	720	1	100.00
31/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	2466	3	2466	3	100.00
31/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	1869	2	1869	2	0.00
31/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	2224	2	2224	2	556.00
31/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	7267	8	7267	8	0.00
31/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	7650	8	7650	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
31/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	5510	5	5510	5	0.00
31/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	8988	9	8988	9	0.00
31/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4946	5	4946	5	0.00
31/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	4612	5	4612	5	0.00
31/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1530	2	1530	2	556.00
31/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1426	1	1426	1	100.00
31/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	5564	5	5564	5	0.00
31/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	8468	8	8468	8	0.00
31/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	5457	5	5457	5	0.00
31/10/2019	2044 On 06-August-20			Bond Future	10.32	86.6983	10.3236	86.6983	0.00
31/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	2532	3	2532	3	0.00
31/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	645	1	645	1	140.00
31/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	1928	2	1928	2	140.00
31/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	2597	3	2597	3	0.00
31/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	7007	7	7007	7	0.00
31/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	2564	3	2564	3	0.00
31/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	6207	6	6207	6	0.00
31/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2510	3	2510	3	140.00
31/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	11932	12	11932	12	0.00
31/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	7344	7	7344	7	0.00
31/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	6156	6	6156	6	0.00
31/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	6258	6	6258	6	0.00
31/10/2019	2046 On 07-November-19			Bond Future	108.55	109.7350	108.5502	109.7350	6,390.00
31/10/2019	2046 On 06-February-20			Bond Future	110.53	111.7415	110.5350	111.7415	10,575.00
31/10/2019	2046 On 07-May-20			Bond Future	110.82	112.0499	110.8213	112.0499	0.00
31/10/2019	2046 On 06-August-20			Bond Future	112.90	114.1550	112.9034	114.1550	0.00
31/10/2019	2050 On 07-November-19			Bond Future	113.22	114.5743	113.2231	114.5743	5,298.00
31/10/2019	2050 On 06-February-20			Bond Future	113.45	114.8337	113.4537	114.8337	11,370.00
31/10/2019	2050 On 07-May-20			Bond Future	115.54	116.9471	115.5417	116.9471	0.00
31/10/2019	2050 On 06-August-20			Bond Future	115.83	117.2644	115.8325	117.2644	0.00
31/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	AL37 On 07-November-19			Index Future	663.24	663.8880	663.2380	663.8880	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
31/10/2019	AL37 On 06-February-20			Index Future	675.20	675.8630	675.2000	675.8630	0.00
31/10/2019	AL37 On 07-May-20			Index Future	687.47	688.1400	687.4660	688.1400	0.00
31/10/2019	AL37 On 06-August-20			Index Future	700.22	700.9090	700.2230	700.9090	0.00
31/10/2019	AL7T On 07-November-19			Index Future	764.64	767.4090	764.6430	767.4090	0.00
31/10/2019	AL7T On 06-February-20			Index Future	778.43	781.2510	778.4330	781.2510	0.00
31/10/2019	AL7T On 07-May-20			Index Future	792.57	795.4420	792.5740	795.4420	0.00
31/10/2019	AL7T On 06-August-20			Index Future	807.28	810.2030	807.2820	810.2030	0.00
31/10/2019	ALBI On 07-November-19			Index Future	685.14	687.1100	685.1360	687.1100	177.00
31/10/2019	ALBI On 06-February-20			Index Future	697.49	699.5040	697.4930	699.5040	371.00
31/10/2019	ALBI On 07-May-20			Index Future	710.16	712.2110	710.1630	712.2110	0.00
31/10/2019	ALBI On 06-August-20			Index Future	723.34	725.4270	723.3420	725.4270	0.00
31/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	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
31/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2019	ES33 On 07-November-19			Bond Future	10.96	77.0410	10.9594	77.0410	0.00
31/10/2019	ES33 On 06-February-20			Bond Future	11.08	78.4306	11.0807	78.4306	350.00
31/10/2019	ES33 On 07-May-20			Bond Future	11.20	76.0616	11.2024	76.0616	0.00
31/10/2019	ES33 On 06-August-20			Bond Future	11.32	77.4730	11.3234	77.4730	0.00
31/10/2019	ES42 On 07-November-19			Bond Future	11.29	77.9909	11.2939	77.9909	0.00
31/10/2019	ES42 On 06-February-20			Bond Future	11.41	79.3977	11.4098	79.3977	4,919.00
31/10/2019	ES42 On 07-May-20			Bond Future	11.53	76.5755	11.5305	76.5755	0.00
31/10/2019	ES42 On 06-August-20			Bond Future	11.65	77.9964	11.6490	77.9964	0.00
31/10/2019	GOVI On 07-November-19			GOVI	677.67	679.6430	677.6650	679.6430	219.00
31/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	47650	7	47650	7	0.00
31/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	47550	7	47550	7	0.00
31/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	47450	7	47450	7	0.00
31/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-February-20			GOVI	689.89	691.9020	689.8870	691.9020	1,220.00
31/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	132430	11	132430	11	0.00
31/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	132630	11	132630	11	0.00
31/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	132530	11	132530	11	0.00
31/10/2019	GOVI On 07-May-20			GOVI	702.42	704.4700	702.4190	704.4700	0.00
31/10/2019	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
31/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	175810	16	175810	16	0.00
31/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	175610	16	175610	16	0.00
31/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	175710	16	175710	16	0.00
31/10/2019	GOVI On 06-August-20			GOVI	715.45	717.5430	715.4540	717.5430	0.00
31/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
31/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	126760	11	126760	11	0.00
31/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	126660	11	126660	11	0.00
31/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	126860	11	126860	11	0.00
31/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2019	IGOV On 07-November-19			Index Future	259.39	260.4910	259.3870	260.4910	290.00
31/10/2019	IGOV On 06-February-20			Index Future	264.13	265.2540	264.1290	265.2540	1,011.00
31/10/2019	IGOV On 07-May-20			Index Future	268.99	270.1360	268.9910	270.1360	11.00
31/10/2019	IGOV On 06-August-20			Index Future	274.04	275.2110	274.0440	275.2110	0.00
31/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
31/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
31/10/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0100	102.0400	102.0100	0.00
31/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
31/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.52	95.4600	95.5200	95.4600	0.00
31/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.52	94.4500	94.5200	94.4500	0.00
31/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.48	93.3800	93.4800	93.3800	0.00
31/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.40	93.2800	93.4000	93.2800	0.00
31/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.40	95.2600	95.4000	95.2600	51.00
31/10/2019	IS05 On 15-March-22			Interest Rate Swap	95.35	95.2100	95.3500	95.2100	0.00
31/10/2019	IS05 On 21-June-22			Interest Rate Swap	96.34	96.1900	96.3400	96.1900	0.00
31/10/2019	IS05 On 20-September-22			Interest Rate Swap	100.11	99.9500	100.1100	99.9500	0.00
31/10/2019	IS05 On 20-December-22			Interest Rate Swap	101.21	101.0400	101.2100	101.0400	0.00
31/10/2019	IS05 On 22-March-23			Interest Rate Swap	94.34	94.1500	94.3400	94.1500	0.00
31/10/2019	IS05 On 20-June-23			Interest Rate Swap	100.29	100.1000	100.2900	100.1000	0.00
31/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
31/10/2019	IS10 On 17-December-25			Interest Rate Swap	91.26	90.9000	91.2600	90.9000	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
31/10/2019	IS10 On 16-March-26			Interest Rate Swap	88.11	87.7500	88.1100	87.7500	0.00
31/10/2019	IS10 On 15-June-26			Interest Rate Swap	86.73	86.3900	86.7300	86.3900	0.00
31/10/2019	IS10 On 21-September-26			Interest Rate Swap	88.86	88.5300	88.8600	88.5300	0.00
31/10/2019	IS10 On 21-December-26			Interest Rate Swap	92.69	92.3600	92.6900	92.3600	0.00
31/10/2019	IS10 On 15-March-27			Interest Rate Swap	91.20	90.8700	91.2000	90.8700	0.00
31/10/2019	IS10 On 21-June-27			Interest Rate Swap	93.29	92.9600	93.2900	92.9600	0.00
31/10/2019	IS10 On 20-September-27			Interest Rate Swap	98.84	98.5100	98.8400	98.5100	0.00
31/10/2019	IS10 On 20-December-27			Interest Rate Swap	99.20	98.8700	99.2000	98.8700	0.00
31/10/2019	IS10 On 22-March-28			Interest Rate Swap	92.58	92.2400	92.5800	92.2400	0.00
31/10/2019	IS10 On 20-June-28			Interest Rate Swap	99.94	99.6200	99.9400	99.6200	0.00
31/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
31/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
31/10/2019	R023 On 07-November-19			Bond Future	7.53	102.2408	7.5279	102.2408	11,349.00
31/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1295	1	1295	1	0.00
31/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1323	1	1323	1	0.00
31/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1352	1	1352	1	0.00
31/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
31/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
31/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
31/10/2019	R023 On 06-February-20			Bond Future	7.56	104.0850	7.5551	104.0850	39,862.00
31/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	535	1	535	1	0.00
31/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	564	1	564	1	0.00
31/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	549	1	549	1	0.00
31/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	617	1	617	1	0.00
31/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	605	1	605	1	0.00
31/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	629	1	629	1	0.00
31/10/2019	R023 On 07-May-20			Bond Future	7.57	102.0431	7.5682	102.0431	16,047.00
31/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	152	0	152	0	0.00
31/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	157	0	157	0	0.00
31/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	147	0	147	0	0.00
31/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1854	2	1854	2	0.00
31/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1833	2	1833	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
31/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1813	2	1813	2	0.00
31/10/2019	R023 On 06-August-20			Bond Future	7.56	103.9366	7.5629	103.9366	0.00
31/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	550	1	550	1	0.00
31/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	572	1	572	1	0.00
31/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	561	1	561	1	0.00
31/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	1222	1	1222	1	0.00
31/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	1235	1	1235	1	0.00
31/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	1247	1	1247	1	0.00
31/10/2019	R035 On 07-November-19			Bond Future	9.77	94.9780	9.7713	94.9780	10,307.00
31/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	1052	1	1052	1	0.00
31/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	74	0	74	0	3,500.00
31/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	3,500.00
31/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	1104	1	1104	1	0.00
31/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	1156	1	1156	1	0.00
31/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	3200	3	3200	3	0.00
31/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	299	0	299	0	0.00
31/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	322	0	322	0	0.00
31/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	15	0	15	0	3,500.00
31/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1974	2	1974	2	0.00
31/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	6672	6	6672	6	0.00
31/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	278	0	278	0	0.00
31/10/2019	R035 On 06-February-20			Bond Future	9.85	96.6911	9.8516	96.6911	109,207.00
31/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	1476	2	1476	2	0.00
31/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	1446	2	1446	2	0.00
31/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	1416	2	1416	2	0.00
31/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	3363	3	3363	3	0.00
31/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	3271	3	3271	3	0.00
31/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	3317	3	3317	3	0.00
31/10/2019	R035 On 07-May-20			Bond Future	9.93	93.9441	9.9268	93.9441	0.00
31/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	791	1	791	1	5,000.00
31/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	2489	3	2489	3	5,000.00
31/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	1621	2	1621	2	0.00
31/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	1677	2	1677	2	0.00
31/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	6923	7	6923	7	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
31/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	1649	2	1649	2	0.00
31/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	5006	5	5006	5	0.00
31/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3779	4	3779	4	0.00
31/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4911	5	4911	5	0.00
31/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1252	1	1252	1	5,000.00
31/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4958	5	4958	5	0.00
31/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	6973	7	6973	7	0.00
31/10/2019	R035 On 06-August-20			Bond Future	10.00	95.6874	9.9998	95.6874	0.00
31/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	1321	2	1321	2	24,761.00
31/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	3967	4	3967	4	0.00
31/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	945	1	945	1	3,000.00
31/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	3931	4	3931	4	0.00
31/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	4003	4	4003	4	0.00
31/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4573	5	4573	5	0.00
31/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4501	5	4501	5	0.00
31/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	10494	10	10494	10	0.00
31/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8848	9	8848	9	0.00
31/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4537	5	4537	5	0.00
31/10/2019	R186 On 07-November-19			Bond Future	8.51	114.9258	8.5050	114.9258	55,889.00
31/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	31	0	31	0	3,750.00
31/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	1305	2	1305	2	0.00
31/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	2407	3	2407	3	0.00
31/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	15	0	15	0	0.00
31/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	23	0	23	0	4,955.00
31/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	2514	3	2514	3	0.00
31/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	2460	3	2460	3	0.00
31/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	3	0	3	0	0.00
31/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	1741	1	1741	1	7,500.00
31/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	1578	1	1578	1	0.00
31/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	3	0	3	0	0.00
31/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	54	0	54	0	4,955.00
31/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	4	0	4	0	0.00
31/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	1471	1	1471	1	3,750.00
31/10/2019	R186 On 06-February-20			Bond Future	8.56	111.6946	8.5644	111.6946	101,335.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	531	1	531	1	821.00
31/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	1452	2	1452	2	0.00
31/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	1316	1	1316	1	0.00
31/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	1508	2	1508	2	0.00
31/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	2996	3	2996	3	0.00
31/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	1479	2	1479	2	0.00
31/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1503	1	1503	1	0.00
31/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	664	1	664	1	821.00
31/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1666	1	1666	1	821.00
31/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	1477	1	1477	1	0.00
31/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	3033	3	3033	3	0.00
31/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1530	1	1530	1	0.00
31/10/2019	R186 On 07-May-20			Bond Future	8.63	113.7233	8.6259	113.7233	1,650.00
31/10/2019	R186 On 07-May-20	8.50	Call	Bond Future	1758	2	1758	2	0.00
31/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	862	1	862	1	0.00
31/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	3069	3	3069	3	0.00
31/10/2019	R186 On 07-May-20	7.90	Call	Bond Future	589	1	589	1	0.00
31/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	879	1	879	1	0.00
31/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1244	1	1244	1	6,000.00
31/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	279	0	279	0	6,000.00
31/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	845	1	845	1	0.00
31/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	3814	4	3814	4	0.00
31/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	5839	6	5839	6	0.00
31/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1487	1	1487	1	6,000.00
31/10/2019	R186 On 07-May-20	7.90	Put	Bond Future	4487	4	4487	4	2,500.00
31/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	3740	4	3740	4	0.00
31/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	3080	3	3080	3	0.00
31/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	3777	4	3777	4	0.00
31/10/2019	R186 On 07-May-20	8.50	Put	Bond Future	2421	2	2421	2	23,208.00
31/10/2019	R186 On 06-August-20			Bond Future	8.68	110.5289	8.6838	110.5289	0.00
31/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	1657	2	1657	2	0.00
31/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	1681	2	1681	2	0.00
31/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	1633	2	1633	2	0.00
31/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	3293	3	3293	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
31/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	3265	3	3265	3	0.00
31/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	3237	3	3237	3	0.00
31/10/2019	R197 On 07-November-19			Bond Future	307.53	307.3755	307.5338	307.3755	1,550.00
31/10/2019	R197 On 06-February-20			Bond Future	305.50	305.3412	305.4985	305.3412	2,540.00
31/10/2019	R197 On 07-May-20			Bond Future	311.12	310.9606	311.1212	310.9606	0.00
31/10/2019	R197 On 06-August-20			Bond Future	309.17	309.0099	309.1736	309.0099	0.00
31/10/2019	R202 On 07-November-19			Bond Future	231.61	232.3713	231.6110	232.3713	7,599.00
31/10/2019	R202 On 06-February-20			Bond Future	231.78	232.5545	231.7781	232.5545	8,486.00
31/10/2019	R202 On 07-May-20			Bond Future	236.04	236.8343	236.0440	236.8343	0.00
31/10/2019	R202 On 06-August-20			Bond Future	236.34	237.1448	236.3396	237.1448	0.00
31/10/2019	R207 On 07-November-19			Bond Future	6.88	102.3909	6.8771	102.3909	3,123.00
31/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	862	1	862	1	0.00
31/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	860	1	860	1	0.00
31/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	858	1	858	1	0.00
31/10/2019	R208 On 07-November-19			Bond Future	6.63	100.9440	6.6274	100.9440	2,194.00
31/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	277	0	277	0	0.00
31/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	264	0	264	0	0.00
31/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	251	0	251	0	0.00
31/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
31/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
31/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
31/10/2019	R208 On 06-February-20			Bond Future	6.47	102.7648	6.4691	102.7648	11,359.00
31/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	21	0	21	0	0.00
31/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	22	0	22	0	0.00
31/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	23	0	23	0	0.00
31/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	380	0	380	0	0.00
31/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	399	0	399	0	0.00
31/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	389	0	389	0	0.00
31/10/2019	R208 On 07-May-20			Bond Future	6.21	101.2281	6.2068	101.2281	0.00
31/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1203	1	1203	1	0.00
31/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1212	1	1212	1	0.00
31/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1195	1	1195	1	0.00
31/10/2019	R208 On 06-August-20			Bond Future	5.68	103.1065	5.6775	103.1065	0.00
31/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	112	0	112	0	0.00
31/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	115	0	115	0	0.00
31/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	109	0	109	0	0.00
31/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	189	0	189	0	0.00
31/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	185	0	185	0	0.00
31/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	182	0	182	0	0.00
31/10/2019	R209 On 07-November-19			Bond Future	9.78	72.4586	9.7754	72.4586	74,104.00
31/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	609	1	609	1	0.00
31/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	50	0	50	0	5,000.00
31/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	8,000.00
31/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	682	1	682	1	0.00
31/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	5	0	5	0	8,000.00
31/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	645	1	645	1	0.00
31/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	509	1	509	1	0.00
31/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	2917	3	2917	3	0.00
31/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	399	0	399	0	0.00
31/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	426	0	426	0	0.00
31/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	544	0	544	0	0.00
31/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	5747	5	5747	5	0.00
31/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	454	0	454	0	0.00
31/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1831	2	1831	2	0.00
31/10/2019	R209 On 06-February-20			Bond Future	9.84	73.7656	9.8439	73.7656	100,381.00
31/10/2019	R209 On 06-February-20	9.40	Call	Bond Future	830	1	830	1	7,500.00
31/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1068	1	1068	1	0.00
31/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1046	1	1046	1	0.00
31/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1091	1	1091	1	0.00
31/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	3252	3	3252	3	0.00
31/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	3209	3	3209	3	0.00
31/10/2019	R209 On 06-February-20	9.40	Put	Bond Future	3696	4	3696	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
31/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	3166	3	3166	3	0.00
31/10/2019	R209 On 07-May-20			Bond Future	9.91	71.9543	9.9136	71.9543	0.00
31/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	1499	2	1499	2	0.00
31/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	1547	2	1547	2	0.00
31/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	1523	2	1523	2	0.00
31/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	4416	4	4416	4	0.00
31/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	4375	4	4375	4	0.00
31/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	4458	4	4458	4	0.00
31/10/2019	R209 On 06-August-20			Bond Future	9.98	73.2894	9.9812	73.2894	0.00
31/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
31/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	36383	36	36383	36	0.00
31/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	36492	36	36492	36	0.00
31/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	36275	36	36275	36	0.00
31/10/2019	R210 On 07-November-19			Bond Future	187.20	187.9668	187.1993	187.9668	1,055.00
31/10/2019	R210 On 06-February-20			Bond Future	190.62	191.4040	190.6220	191.4040	1,772.00
31/10/2019	R210 On 07-May-20			Bond Future	191.48	192.2767	191.4803	192.2767	0.00
31/10/2019	R210 On 06-August-20			Bond Future	195.08	195.8889	195.0778	195.8889	0.00
31/10/2019	R212 On 07-November-19			Bond Future	161.49	161.5324	161.4939	161.5324	7,384.00
31/10/2019	R212 On 06-February-20			Bond Future	162.20	162.2403	162.2006	162.2403	6,495.00
31/10/2019	R212 On 07-May-20			Bond Future	165.19	165.2261	165.1858	165.2261	0.00
31/10/2019	R212 On 06-August-20			Bond Future	166.00	166.0368	165.9958	166.0368	0.00
31/10/2019	R213 On 07-November-19			Bond Future	9.41	85.2301	9.4110	85.2301	10,195.00
31/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	1168	2	1168	2	0.00
31/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	1216	2	1216	2	0.00
31/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	1265	2	1265	2	0.00
31/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	125	0	125	0	0.00
31/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	147	0	147	0	0.00
31/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	136	0	136	0	0.00
31/10/2019	R213 On 06-February-20			Bond Future	9.49	86.7675	9.4867	86.7675	19,980.00
31/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	1230	1	1230	1	0.00
31/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	1205	1	1205	1	0.00
31/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	1181	1	1181	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
31/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	2514	2	2514	2	0.00
31/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	2551	2	2551	2	0.00
31/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	2478	2	2478	2	0.00
31/10/2019	R213 On 07-May-20			Bond Future	9.56	84.7917	9.5575	84.7917	0.00
31/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1112	1	1112	1	0.00
31/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1132	1	1132	1	0.00
31/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1153	1	1153	1	0.00
31/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	4392	4	4392	4	0.00
31/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	4475	4	4475	4	0.00
31/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	4433	4	4433	4	0.00
31/10/2019	R213 On 06-August-20			Bond Future	9.63	86.3650	9.6255	86.3650	0.00
31/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	2087	2	2087	2	0.00
31/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	2140	3	2140	3	0.00
31/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	2113	2	2113	2	0.00
31/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	4021	4	4021	4	0.00
31/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3988	4	3988	4	0.00
31/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	4054	4	4054	4	0.00
31/10/2019	R214 On 07-November-19			Bond Future	10.01	70.8262	10.0108	70.8262	4,316.00
31/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	556	1	556	1	0.00
31/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	590	1	590	1	0.00
31/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	524	1	524	1	0.00
31/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	595	1	595	1	0.00
31/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	562	1	562	1	0.00
31/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	530	0	530	0	0.00
31/10/2019	R214 On 06-February-20			Bond Future	10.08	72.1037	10.0847	72.1037	17,220.00
31/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1046	1	1046	1	0.00
31/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1094	1	1094	1	0.00
31/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1070	1	1070	1	0.00
31/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	3501	3	3501	3	0.00
31/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	3456	3	3456	3	0.00
31/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	3546	3	3546	3	0.00
31/10/2019	R214 On 07-May-20			Bond Future	10.15	70.1152	10.1539	70.1152	0.00
31/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	1780	2	1780	2	0.00
31/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	1807	2	1807	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
31/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	1755	2	1755	2	0.00
31/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	4423	4	4423	4	0.00
31/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	4381	4	4381	4	0.00
31/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	4339	4	4339	4	0.00
31/10/2019	R214 On 06-August-20			Bond Future	10.22	71.4162	10.2209	71.4162	0.00
31/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	2695	3	2695	3	0.00
31/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	2756	3	2756	3	0.00
31/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	2725	3	2725	3	0.00
31/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	4315	4	4315	4	0.00
31/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	4244	4	4244	4	0.00
31/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	4279	4	4279	4	0.00
31/10/2019	R248 On 07-November-19			Bond Future	10.09	89.5538	10.0860	89.5538	73,546.00
31/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	485	1	485	1	0.00
31/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	452	1	452	1	0.00
31/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	421	1	421	1	0.00
31/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	1002	1	1002	1	0.00
31/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	1055	1	1055	1	0.00
31/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	951	1	951	1	0.00
31/10/2019	R248 On 06-February-20			Bond Future	10.16	91.1691	10.1620	91.1691	88,662.00
31/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	964	1	964	1	0.00
31/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	991	1	991	1	0.00
31/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	938	1	938	1	0.00
31/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	4742	5	4742	5	0.00
31/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	4865	5	4865	5	0.00
31/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	4803	5	4803	5	0.00
31/10/2019	R248 On 07-May-20			Bond Future	10.23	88.3852	10.2333	88.3852	0.00
31/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	1843	2	1843	2	0.00
31/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	1906	2	1906	2	0.00
31/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	1874	2	1874	2	0.00
31/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	5675	6	5675	6	0.00
31/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	5731	6	5731	6	0.00
31/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	5620	6	5620	6	0.00
31/10/2019	R248 On 06-August-20			Bond Future	10.30	90.0253	10.3025	90.0253	0.00
31/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	1369	2	1369	2	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	4413	5	4413	5	0.00
31/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	4500	5	4500	5	0.00
31/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	961	1	961	1	3,000.00
31/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	4456	5	4456	5	0.00
31/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	5362	6	5362	6	0.00
31/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	5324	6	5324	6	0.00
31/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	12553	13	12553	13	0.00
31/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5399	6	5399	6	0.00
31/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	10535	11	10535	11	0.00