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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	2025 On 06-February-20			Bond Future	137.21	137.2458	137.2100	137.2458	4,913.00
14/11/2019	2025 On 07-May-20			Bond Future	139.73	139.7702	139.7339	139.7702	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	2025 On 06-August-20			Bond Future	140.87	140.9032	140.8663	140.9032	0.00
14/11/2019	2025 On 05-November-20			Bond Future	143.51	143.5465	143.5091	143.5465	0.00
14/11/2019	2029 On 06-February-20			Bond Future	102.25	102.2547	102.2536	102.2547	3,860.00
14/11/2019	2029 On 07-May-20			Bond Future	103.02	103.0230	103.0221	103.0230	0.00
14/11/2019	2029 On 06-August-20			Bond Future	104.97	104.9678	104.9669	104.9678	0.00
14/11/2019	2029 On 05-November-20			Bond Future	105.79	105.7942	105.7933	105.7942	0.00
14/11/2019	2030 On 06-February-20			Bond Future	9.18	92.4660	9.1811	92.4660	78,042.00
14/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1129	1	1129	1	5,820.00
14/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1518	1	1518	1	0.00
14/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1870	2	1870	2	0.00
14/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	182	0	182	0	5,820.00
14/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2417	2	2417	2	0.00
14/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1548	1	1548	1	0.00
14/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1579	2	1579	2	0.00
14/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1708	2	1708	2	0.00
14/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1770	2	1770	2	0.00
14/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1450	2	1450	2	5,000.00
14/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5125	5	5125	5	0.00
14/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1091	1	1091	1	5,000.00
14/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1739	2	1739	2	0.00
14/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2245	2	2245	2	0.00
14/11/2019	2030 On 07-May-20			Bond Future	9.25	94.1443	9.2512	94.1443	0.00
14/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1244	1	1244	1	0.00
14/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1223	1	1223	1	0.00
14/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1201	1	1201	1	0.00
14/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4041	4	4041	4	0.00
14/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4081	4	4081	4	0.00
14/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4000	4	4000	4	0.00
14/11/2019	2030 On 06-August-20			Bond Future	9.32	91.8667	9.3222	91.8667	0.00
14/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2205	2	2205	2	0.00
14/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2261	2	2261	2	0.00
14/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2233	2	2233	2	0.00
14/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3548	4	3548	4	0.00
14/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3516	4	3516	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3579	4	3579	4	0.00
14/11/2019	2030 On 05-November-20			Bond Future	9.39	93.5927	9.3860	93.5927	0.00
14/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3298	3	3298	3	0.00
14/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3330	3	3330	3	0.00
14/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2241	2	2241	2	16,000.00
14/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7113	7	7113	7	0.00
14/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3363	3	3363	3	0.00
14/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1048	1	1048	1	16,000.00
14/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4317	4	4317	4	0.00
14/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3283	3	3283	3	0.00
14/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6142	6	6142	6	0.00
14/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3332	3	3332	3	0.00
14/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1681	2	1681	2	16,000.00
14/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3307	3	3307	3	0.00
14/11/2019	2032 On 06-February-20			Bond Future	9.54	93.7907	9.5369	93.7907	65,427.00
14/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1404	1	1404	1	0.00
14/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1434	1	1434	1	0.00
14/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1375	1	1375	1	0.00
14/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2426	2	2426	2	0.00
14/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2388	2	2388	2	0.00
14/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2350	2	2350	2	0.00
14/11/2019	2032 On 07-May-20			Bond Future	9.61	91.3336	9.6110	91.3336	0.00
14/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1418	1	1418	1	0.00
14/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1468	1	1468	1	0.00
14/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1443	1	1443	1	0.00
14/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4319	4	4319	4	0.00
14/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4276	4	4276	4	0.00
14/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4363	4	4363	4	0.00
14/11/2019	2032 On 06-August-20			Bond Future	9.69	93.0120	9.6853	93.0120	0.00
14/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2478	2	2478	2	0.00
14/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2508	2	2508	2	0.00
14/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2539	3	2539	3	0.00
14/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3935	4	3935	4	0.00
14/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4006	4	4006	4	0.00

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14/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3970	4	3970	4	0.00
14/11/2019	2032 On 05-November-20			Bond Future	9.76	90.6008	9.7582	90.6008	0.00
14/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3846	4	3846	4	0.00
14/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9166	0	9166	0	0.00
14/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2839	0	2839	0	1,000.00
14/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3880	4	3880	4	0.00
14/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1566	0	1566	0	1,000.00
14/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3812	4	3812	4	0.00
14/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3864	4	3864	4	0.00
14/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	6933	0	6933	0	0.00
14/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1335	0	1335	0	1,000.00
14/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3805	4	3805	4	0.00
14/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4876	0	4876	0	0.00
14/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3835	4	3835	4	0.00
14/11/2019	2033 On 06-February-20			Bond Future	102.29	102.2931	102.2924	102.2931	6,260.00
14/11/2019	2033 On 07-May-20			Bond Future	102.98	102.9792	102.9786	102.9792	0.00
14/11/2019	2033 On 06-August-20			Bond Future	104.92	104.9231	104.9226	104.9231	0.00
14/11/2019	2033 On 05-November-20			Bond Future	105.67	105.6701	105.6695	105.6701	0.00
14/11/2019	2037 On 06-February-20			Bond Future	9.97	88.2930	9.9698	88.2930	67,034.00
14/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1165	1	1165	1	0.00
14/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1137	1	1137	1	0.00
14/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1109	1	1109	1	0.00
14/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3388	3	3388	3	0.00
14/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3437	3	3437	3	0.00
14/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3340	3	3340	3	0.00
14/11/2019	2037 On 07-May-20			Bond Future	10.05	89.8954	10.0481	89.8954	0.00
14/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1676	2	1676	2	0.00
14/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1703	2	1703	2	0.00
14/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1731	2	1731	2	0.00
14/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5002	5	5002	5	0.00
14/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5100	5	5100	5	0.00
14/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5051	5	5051	5	0.00
14/11/2019	2037 On 06-August-20			Bond Future	10.13	87.2874	10.1278	87.2874	0.00
14/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2781	3	2781	3	0.00

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14/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2814	3	2814	3	0.00
14/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2748	3	2748	3	0.00
14/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4696	5	4696	5	0.00
14/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4655	5	4655	5	0.00
14/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4614	5	4614	5	0.00
14/11/2019	2037 On 05-November-20			Bond Future	10.20	88.9291	10.2008	88.9291	0.00
14/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4364	4	4364	4	0.00
14/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4291	4	4291	4	0.00
14/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4327	4	4327	4	0.00
14/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4509	5	4509	5	0.00
14/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4440	4	4440	4	0.00
14/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4474	5	4474	5	0.00
14/11/2019	2038 On 06-February-20			Bond Future	117.40	118.0767	117.3987	118.0767	10,686.00
14/11/2019	2038 On 07-May-20			Bond Future	119.56	120.2485	119.5583	120.2485	0.00
14/11/2019	2038 On 06-August-20			Bond Future	120.12	120.8248	120.1214	120.8248	0.00
14/11/2019	2038 On 05-November-20			Bond Future	122.37	123.0915	122.3750	123.0915	0.00
14/11/2019	2040 On 06-February-20			Bond Future	10.12	90.7235	10.1160	90.7235	44,197.00
14/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	966	1	966	1	0.00
14/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	0.00
14/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1020	1	1020	1	0.00
14/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	60	0	60	0	0.00
14/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	993	1	993	1	0.00
14/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3945	4	3945	4	0.00
14/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3889	4	3889	4	0.00
14/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9556	10	9556	10	0.00
14/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4001	4	4001	4	0.00
14/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15260	15	15260	15	0.00
14/11/2019	2040 On 07-May-20			Bond Future	10.20	92.3701	10.1955	92.3701	0.00
14/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1126	1	1126	1	2,640.00
14/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2623	3	2623	3	2,640.00
14/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1795	2	1795	2	0.00
14/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1765	2	1765	2	0.00
14/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1735	2	1735	2	0.00
14/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5462	6	5462	6	0.00

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14/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5357	5	5357	5	0.00
14/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5409	5	5409	5	0.00
14/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4159	4	4159	4	0.00
14/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6784	7	6784	7	0.00
14/11/2019	2040 On 06-August-20			Bond Future	10.28	89.5566	10.2766	89.5566	0.00
14/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3040	3	3040	3	0.00
14/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3111	3	3111	3	0.00
14/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3075	3	3075	3	0.00
14/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5035	5	5035	5	0.00
14/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4947	5	4947	5	0.00
14/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4991	5	4991	5	0.00
14/11/2019	2040 On 05-November-20			Bond Future	10.35	91.2414	10.3508	91.2414	0.00
14/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1986	0	1986	0	2,000.00
14/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3485	0	3485	0	2,000.00
14/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4576	5	4576	5	0.00
14/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4614	5	4614	5	0.00
14/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	10020	0	10020	0	0.00
14/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4654	5	4654	5	0.00
14/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4923	5	4923	5	0.00
14/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	1987	0	1987	0	2,000.00
14/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	8784	0	8784	0	0.00
14/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6193	0	6193	0	0.00
14/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4886	5	4886	5	0.00
14/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	4960	5	4960	5	0.00
14/11/2019	2044 On 06-February-20			Bond Future	10.17	87.5103	10.1741	87.5103	40,581.00
14/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	929	1	929	1	0.00
14/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	69	0	69	0	328.00
14/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	854	1	854	1	328.00
14/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	955	1	955	1	0.00
14/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5397	5	5397	5	0.00
14/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	904	1	904	1	0.00
14/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4192	4	4192	4	0.00
14/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4310	4	4310	4	0.00
14/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	786	1	786	1	328.00

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14/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4251	4	4251	4	0.00
14/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4430	4	4430	4	0.00
14/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9474	10	9474	10	0.00
14/11/2019	2044 On 07-May-20			Bond Future	10.25	89.0985	10.2513	89.0985	0.00
14/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6077	6	6077	6	0.00
14/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1798	2	1798	2	0.00
14/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	700	1	700	1	100.00
14/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2417	2	2417	2	100.00
14/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	586	1	586	1	556.00
14/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1859	2	1859	2	0.00
14/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	930	1	930	1	129.00
14/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2382	2	2382	2	129.00
14/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7581	8	7581	8	0.00
14/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2178	2	2178	2	556.00
14/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7198	7	7198	7	0.00
14/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1828	2	1828	2	0.00
14/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1492	2	1492	2	556.00
14/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1388	1	1388	1	100.00
14/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9002	9	9002	9	0.00
14/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4931	5	4931	5	0.00
14/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5501	6	5501	6	0.00
14/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4594	5	4594	5	0.00
14/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5555	6	5555	6	0.00
14/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7631	8	7631	8	0.00
14/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4641	5	4641	5	0.00
14/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1865	2	1865	2	129.00
14/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8479	9	8479	9	0.00
14/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5447	5	5447	5	0.00
14/11/2019	2044 On 06-August-20			Bond Future	10.33	86.3501	10.3299	86.3501	0.00
14/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2393	2	2393	2	0.00
14/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1083	1	1083	1	602.00
14/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2788	3	2788	3	602.00
14/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	575	1	575	1	140.00
14/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1803	2	1803	2	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2457	2	2457	2	0.00
14/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7665	8	7665	8	0.00
14/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2425	2	2425	2	0.00
14/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6849	7	6849	7	0.00
14/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2400	2	2400	2	140.00
14/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6116	6	6116	6	0.00
14/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11910	12	11910	12	0.00
14/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7267	7	7267	7	0.00
14/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6065	6	6065	6	0.00
14/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2096	2	2096	2	602.00
14/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5573	6	5573	6	0.00
14/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6168	6	6168	6	0.00
14/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9184	9	9184	9	0.00
14/11/2019	2044 On 05-November-20			Bond Future	10.40	87.9747	10.4018	87.9747	0.00
14/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2407	2	2407	2	1,815.00
14/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3160	3	3160	3	0.00
14/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9285	9	9285	9	0.00
14/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4539	5	4539	5	0.00
14/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4618	5	4618	5	0.00
14/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9538	10	9538	10	0.00
14/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3194	3	3194	3	568.00
14/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1403	1	1403	1	568.00
14/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8236	8	8236	8	0.00
14/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	792	1	792	1	1,815.00
14/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3364	3	3364	3	1,815.00
14/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4579	5	4579	5	0.00
14/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	4976	5	4976	5	0.00
14/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6372	6	6372	6	0.00
14/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	4939	5	4939	5	0.00
14/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2678	3	2678	3	1,815.00
14/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2236	2	2236	2	1,815.00
14/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	13996	14	13996	14	0.00
14/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10671	11	10671	11	0.00
14/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6657	7	6657	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
14/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	7904	8	7904	8	0.00
14/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5014	5	5014	5	0.00
14/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2313	2	2313	2	568.00
14/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6609	7	6609	7	0.00
14/11/2019	2046 On 06-February-20			Bond Future	107.97	108.1682	107.9743	108.1682	11,575.00
14/11/2019	2046 On 07-May-20			Bond Future	108.21	108.4097	108.2123	108.4097	0.00
14/11/2019	2046 On 06-August-20			Bond Future	110.26	110.4561	110.2551	110.4561	0.00
14/11/2019	2046 On 05-November-20			Bond Future	110.53	110.7323	110.5277	110.7323	0.00
14/11/2019	2050 On 06-February-20			Bond Future	110.32	110.2139	110.3226	110.2139	11,685.00
14/11/2019	2050 On 07-May-20			Bond Future	112.35	112.2409	112.3519	112.2409	0.00
14/11/2019	2050 On 06-August-20			Bond Future	112.59	112.4796	112.5928	112.4796	0.00
14/11/2019	2050 On 05-November-20			Bond Future	114.71	114.5897	114.7051	114.5897	0.00
14/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	AL37 On 06-February-20			Index Future	678.18	677.4420	678.1840	677.4420	0.00
14/11/2019	AL37 On 07-May-20			Index Future	690.50	689.7400	690.4960	689.7400	0.00
14/11/2019	AL37 On 06-August-20			Index Future	703.23	702.4630	703.2340	702.4630	0.00
14/11/2019	AL7T On 06-February-20			Index Future	782.36	781.1440	782.3580	781.1440	0.00
14/11/2019	AL7T On 07-May-20			Index Future	796.56	795.3240	796.5620	795.3240	0.00
14/11/2019	AL7T On 06-August-20			Index Future	811.26	809.9950	811.2560	809.9950	0.00
14/11/2019	ALBI On 06-February-20			Index Future	699.36	698.7540	699.3630	698.7540	414.00
14/11/2019	ALBI On 07-May-20			Index Future	712.06	711.4380	712.0590	711.4380	0.00
14/11/2019	ALBI On 06-August-20			Index Future	725.19	724.5620	725.1940	724.5620	0.00
14/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2019	ES33 On 06-February-20			Bond Future	11.03	78.4783	11.0255	78.4783	350.00
14/11/2019	ES33 On 07-May-20			Bond Future	11.15	76.1094	11.1454	76.1094	0.00
14/11/2019	ES33 On 06-August-20			Bond Future	11.27	77.5050	11.2673	77.5050	0.00
14/11/2019	ES33 On 05-November-20			Bond Future	11.39	75.1719	11.3910	75.1719	0.00
14/11/2019	ES42 On 06-February-20			Bond Future	11.37	79.3799	11.3710	79.3799	4,919.00
14/11/2019	ES42 On 07-May-20			Bond Future	11.49	76.5564	11.4905	76.5564	0.00
14/11/2019	ES42 On 06-August-20			Bond Future	11.61	77.9593	11.6103	77.9593	0.00
14/11/2019	ES42 On 05-November-20			Bond Future	11.73	75.1649	11.7308	75.1649	0.00
14/11/2019	GOVI On 06-February-20			GOVI	691.62	691.0240	691.6230	691.0240	1,275.00
14/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00

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14/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	115070	12	115070	12	0.00
14/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	115270	12	115270	12	0.00
14/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	115170	12	115170	12	0.00
14/11/2019	GOVI On 07-May-20			GOVI	704.18	703.5680	704.1790	703.5680	0.00
14/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	158210	16	158210	16	0.00
14/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	158010	16	158010	16	0.00
14/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	158110	16	158110	16	0.00
14/11/2019	GOVI On 06-August-20			GOVI	717.17	716.5460	717.1690	716.5460	0.00
14/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
14/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	109610	12	109610	12	0.00
14/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	109510	12	109510	12	0.00
14/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	109710	12	109710	12	0.00
14/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2019	IGOV On 06-February-20			Index Future	261.42	261.5120	261.4200	261.5120	1,011.00
14/11/2019	IGOV On 07-May-20			Index Future	266.23	266.3220	266.2290	266.3220	47.00
14/11/2019	IGOV On 06-August-20			Index Future	271.20	271.2970	271.2020	271.2970	0.00
14/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
14/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
14/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
14/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
14/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.52	95.5500	95.5200	95.5500	0.00
14/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.52	94.5600	94.5200	94.5600	0.00
14/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.48	93.5400	93.4800	93.5400	0.00
14/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.41	93.4800	93.4100	93.4800	0.00
14/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.41	95.4900	95.4100	95.4900	51.00
14/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.36	95.4500	95.3600	95.4500	0.00
14/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.33	96.4500	96.3300	96.4500	0.00
14/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.09	100.2200	100.0900	100.2200	0.00

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14/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.16	101.3200	101.1600	101.3200	0.00
14/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.28	94.4500	94.2800	94.4500	0.00
14/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.21	100.3900	100.2100	100.3900	0.00
14/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
14/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.05	91.3900	91.0500	91.3900	0.00
14/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.90	88.2500	87.9000	88.2500	0.00
14/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.54	86.8900	86.5400	86.8900	0.00
14/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.68	89.0300	88.6800	89.0300	0.00
14/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.52	92.8600	92.5200	92.8600	0.00
14/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.01	91.3600	91.0100	91.3600	0.00
14/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.10	93.4500	93.1000	93.4500	0.00
14/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.64	98.9900	98.6400	98.9900	0.00
14/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.00	99.3500	99.0000	99.3500	0.00
14/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.36	92.7400	92.3600	92.7400	0.00
14/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.72	100.1200	99.7200	100.1200	0.00
14/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
14/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
14/11/2019	R023 On 06-February-20			Bond Future	7.40	104.3320	7.4033	104.3320	42,802.00
14/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	697	1	697	1	0.00
14/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	732	1	732	1	0.00
14/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	714	1	714	1	0.00
14/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	373	0	373	0	0.00
14/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	364	0	364	0	0.00
14/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	382	0	382	0	0.00
14/11/2019	R023 On 07-May-20			Bond Future	7.40	102.2935	7.4020	102.2935	13,512.00
14/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	200	0	200	0	0.00
14/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	207	0	207	0	0.00
14/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	193	0	193	0	0.00
14/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1485	2	1485	2	0.00
14/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1467	2	1467	2	0.00
14/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1448	2	1448	2	0.00
14/11/2019	R023 On 06-August-20			Bond Future	7.38	104.1798	7.3840	104.1798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	685	1	685	1	0.00
14/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	710	1	710	1	0.00
14/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	697	1	697	1	0.00
14/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	949	1	949	1	0.00
14/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	960	1	960	1	0.00
14/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	971	1	971	1	0.00
14/11/2019	R023 On 05-November-20			Bond Future	7.36	102.2003	7.3631	102.2003	0.00
14/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1069	1	1069	1	0.00
14/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1056	1	1056	1	0.00
14/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1082	1	1082	1	0.00
14/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	874	1	874	1	0.00
14/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	866	1	866	1	0.00
14/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	858	1	858	1	0.00
14/11/2019	R035 On 06-February-20			Bond Future	9.83	96.5929	9.8286	96.5929	114,836.00
14/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1368	1	1368	1	0.00
14/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1338	1	1338	1	0.00
14/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1309	1	1309	1	0.00
14/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3087	3	3087	3	0.00
14/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2995	3	2995	3	0.00
14/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3041	3	3041	3	0.00
14/11/2019	R035 On 07-May-20			Bond Future	9.90	93.8430	9.9032	93.8430	0.00
14/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	810	1	810	1	5,000.00
14/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2529	3	2529	3	5,000.00
14/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1651	2	1651	2	0.00
14/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2633	3	2633	3	3,530.00
14/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	946	1	946	1	3,530.00
14/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1708	2	1708	2	0.00
14/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6078	6	6078	6	0.00
14/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7010	7	7010	7	0.00
14/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1679	2	1679	2	0.00
14/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4866	5	4866	5	0.00
14/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3648	4	3648	4	0.00
14/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3531	4	3531	4	0.00
14/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4771	5	4771	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6405	6	6405	6	0.00
14/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1168	1	1168	1	5,000.00
14/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4818	5	4818	5	0.00
14/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1432	1	1432	1	3,530.00
14/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6822	7	6822	7	0.00
14/11/2019	R035 On 06-August-20			Bond Future	9.98	95.5671	9.9778	95.5671	0.00
14/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	913	1	913	1	24,761.00
14/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3444	3	3444	3	0.00
14/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3408	3	3408	3	0.00
14/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	602	1	602	1	3,000.00
14/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3480	3	3480	3	0.00
14/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3892	4	3892	4	0.00
14/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3822	4	3822	4	0.00
14/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	9994	10	9994	10	0.00
14/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8284	8	8284	8	0.00
14/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3857	4	3857	4	0.00
14/11/2019	R035 On 05-November-20			Bond Future	10.05	92.8618	10.0543	92.8618	0.00
14/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5427	5	5427	5	0.00
14/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5386	5	5386	5	0.00
14/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5469	5	5469	5	0.00
14/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3549	4	3549	4	0.00
14/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3522	4	3522	4	0.00
14/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3495	4	3495	4	0.00
14/11/2019	R186 On 06-February-20			Bond Future	8.48	111.6600	8.4760	111.6600	101,611.00
14/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	559	1	559	1	821.00
14/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1578	1	1578	1	0.00
14/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1641	2	1641	2	0.00
14/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1429	1	1429	1	0.00
14/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1609	2	1609	2	0.00
14/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3257	3	3257	3	0.00
14/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1152	1	1152	1	0.00
14/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1129	1	1129	1	0.00
14/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	445	0	445	0	821.00
14/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1298	1	1298	1	821.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2580	3	2580	3	0.00
14/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1176	1	1176	1	0.00
14/11/2019	R186 On 07-May-20			Bond Future	8.53	113.6868	8.5332	113.6868	1,650.00
14/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1928	2	1928	2	0.00
14/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	958	1	958	1	0.00
14/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3316	3	3316	3	0.00
14/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	657	1	657	1	0.00
14/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1374	1	1374	1	6,000.00
14/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	977	1	977	1	0.00
14/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	312	0	312	0	6,000.00
14/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	939	1	939	1	0.00
14/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3420	4	3420	4	0.00
14/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5384	6	5384	6	0.00
14/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1246	1	1246	1	6,000.00
14/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3349	3	3349	3	0.00
14/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4067	4	4067	4	2,500.00
14/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2721	3	2721	3	0.00
14/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3385	4	3385	4	0.00
14/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2103	2	2103	2	23,208.00
14/11/2019	R186 On 06-August-20			Bond Future	8.59	110.4751	8.5893	110.4751	0.00
14/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1662	2	1662	2	0.00
14/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1688	2	1688	2	0.00
14/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1637	2	1637	2	0.00
14/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2816	3	2816	3	0.00
14/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2789	3	2789	3	0.00
14/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2763	3	2763	3	0.00
14/11/2019	R186 On 05-November-20			Bond Future	8.64	112.5489	8.6422	112.5489	0.00
14/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2663	3	2663	3	0.00
14/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2633	3	2633	3	0.00
14/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2603	3	2603	3	0.00
14/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2595	3	2595	3	0.00
14/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2614	3	2614	3	0.00
14/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2575	3	2575	3	0.00
14/11/2019	R197 On 06-February-20			Bond Future	303.42	303.4299	303.4223	303.4299	2,540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R197 On 07-May-20			Bond Future	309.00	309.0110	309.0037	309.0110	0.00
14/11/2019	R197 On 06-August-20			Bond Future	307.04	307.0503	307.0430	307.0503	0.00
14/11/2019	R197 On 05-November-20			Bond Future	312.80	312.8103	312.8031	312.8103	0.00
14/11/2019	R202 On 06-February-20			Bond Future	230.47	230.4685	230.4663	230.4685	8,488.00
14/11/2019	R202 On 07-May-20			Bond Future	234.71	234.7078	234.7058	234.7078	0.00
14/11/2019	R202 On 06-August-20			Bond Future	235.00	234.9986	234.9966	234.9986	0.00
14/11/2019	R202 On 05-November-20			Bond Future	239.41	239.4072	239.4055	239.4072	0.00
14/11/2019	R208 On 06-February-20			Bond Future	6.51	102.7215	6.5092	102.7215	11,603.00
14/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	13	0	13	0	0.00
14/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	13	0	13	0	0.00
14/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	14	0	14	0	0.00
14/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	414	0	414	0	0.00
14/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	434	0	434	0	0.00
14/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	424	0	424	0	0.00
14/11/2019	R208 On 07-May-20			Bond Future	6.26	101.1828	6.2598	101.1828	0.00
14/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
14/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
14/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
14/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1248	1	1248	1	0.00
14/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1257	1	1257	1	0.00
14/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1240	1	1240	1	0.00
14/11/2019	R208 On 06-August-20			Bond Future	5.76	103.0530	5.7635	103.0530	0.00
14/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	98	0	98	0	0.00
14/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	101	0	101	0	0.00
14/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	96	0	96	0	0.00
14/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	229	0	229	0	0.00
14/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	225	0	225	0	0.00
14/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	221	0	221	0	0.00
14/11/2019	R208 On 05-November-20			Bond Future	4.59	101.5761	4.5883	101.5761	0.00
14/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	148	0	148	0	0.00
14/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	146	0	146	0	0.00
14/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	143	0	143	0	0.00
14/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	72	0	72	0	0.00
14/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	73	0	73	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	71	0	71	0	0.00
14/11/2019	R209 On 06-February-20			Bond Future	9.83	73.5735	9.8280	73.5735	106,185.00
14/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	960	1	960	1	0.00
14/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	731	1	731	1	7,500.00
14/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	983	1	983	1	0.00
14/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	938	1	938	1	0.00
14/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3044	3	3044	3	0.00
14/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3001	3	3001	3	0.00
14/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3496	4	3496	4	0.00
14/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2958	3	2958	3	0.00
14/11/2019	R209 On 07-May-20			Bond Future	9.90	71.7577	9.8973	71.7577	0.00
14/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1417	1	1417	1	0.00
14/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1465	1	1465	1	0.00
14/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1441	1	1441	1	0.00
14/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4233	4	4233	4	0.00
14/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4192	4	4192	4	0.00
14/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4274	4	4274	4	0.00
14/11/2019	R209 On 06-August-20			Bond Future	9.97	73.0759	9.9666	73.0759	0.00
14/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
14/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
14/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
14/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36294	36	36294	36	0.00
14/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36402	36	36402	36	0.00
14/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36185	36	36185	36	0.00
14/11/2019	R209 On 05-November-20			Bond Future	10.03	71.2989	10.0341	71.2989	0.00
14/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3691	4	3691	4	0.00
14/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3757	4	3757	4	0.00
14/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3724	4	3724	4	0.00
14/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3871	4	3871	4	0.00
14/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3843	4	3843	4	0.00
14/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3899	4	3899	4	0.00
14/11/2019	R210 On 06-February-20			Bond Future	190.02	189.6066	190.0243	189.6066	1,772.00
14/11/2019	R210 On 07-May-20			Bond Future	190.87	190.4441	190.8698	190.4441	0.00
14/11/2019	R210 On 06-August-20			Bond Future	194.47	194.0392	194.4728	194.0392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R210 On 05-November-20			Bond Future	195.40	194.9570	195.3990	194.9570	0.00
14/11/2019	R212 On 06-February-20			Bond Future	162.00	162.0044	162.0002	162.0044	6,495.00
14/11/2019	R212 On 07-May-20			Bond Future	164.98	164.9842	164.9800	164.9842	0.00
14/11/2019	R212 On 06-August-20			Bond Future	165.80	165.8047	165.8005	165.8047	0.00
14/11/2019	R212 On 05-November-20			Bond Future	168.91	168.9151	168.9110	168.9151	0.00
14/11/2019	R213 On 06-February-20			Bond Future	9.40	86.7750	9.3972	86.7750	24,070.00
14/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1312	1	1312	1	0.00
14/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1285	1	1285	1	0.00
14/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1258	1	1258	1	0.00
14/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2056	2	2056	2	0.00
14/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2091	2	2091	2	0.00
14/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2022	2	2022	2	0.00
14/11/2019	R213 On 07-May-20			Bond Future	9.46	84.7983	9.4649	84.7983	0.00
14/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1238	1	1238	1	0.00
14/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1260	1	1260	1	0.00
14/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1282	1	1282	1	0.00
14/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3975	4	3975	4	0.00
14/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4055	4	4055	4	0.00
14/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4015	4	4015	4	0.00
14/11/2019	R213 On 06-August-20			Bond Future	9.53	86.3573	9.5321	86.3573	0.00
14/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2206	2	2206	2	0.00
14/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2262	2	2262	2	0.00
14/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2234	2	2234	2	0.00
14/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3600	4	3600	4	0.00
14/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3569	4	3569	4	0.00
14/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3632	4	3632	4	0.00
14/11/2019	R213 On 05-November-20			Bond Future	9.60	84.4290	9.6018	84.4290	0.00
14/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3318	3	3318	3	0.00
14/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3351	3	3351	3	0.00
14/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3383	3	3383	3	0.00
14/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3337	3	3337	3	0.00
14/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3386	3	3386	3	0.00
14/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3361	3	3361	3	0.00
14/11/2019	R214 On 06-February-20			Bond Future	10.08	71.8438	10.0834	71.8438	17,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	905	1	905	1	0.00
14/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	950	1	950	1	0.00
14/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3244	3	3244	3	0.00
14/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	542	1	542	1	1,000.00
14/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1296	1	1296	1	1,000.00
14/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	928	1	928	1	0.00
14/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3350	3	3350	3	0.00
14/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4355	4	4355	4	0.00
14/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3304	3	3304	3	0.00
14/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2702	3	2702	3	0.00
14/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3396	3	3396	3	0.00
14/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1114	1	1114	1	1,000.00
14/11/2019	R214 On 07-May-20			Bond Future	10.15	69.8498	10.1526	69.8498	0.00
14/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1664	2	1664	2	0.00
14/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1690	2	1690	2	0.00
14/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	707	1	707	1	1,250.00
14/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2080	2	2080	2	1,250.00
14/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4769	5	4769	5	0.00
14/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1638	2	1638	2	0.00
14/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4298	4	4298	4	0.00
14/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3664	4	3664	4	0.00
14/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6465	7	6465	7	0.00
14/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1635	2	1635	2	1,250.00
14/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4256	4	4256	4	0.00
14/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4214	4	4214	4	0.00
14/11/2019	R214 On 06-August-20			Bond Future	10.22	71.1327	10.2216	71.1327	0.00
14/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2581	3	2581	3	0.00
14/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2611	3	2611	3	0.00
14/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2641	3	2641	3	0.00
14/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4135	4	4135	4	0.00
14/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4205	4	4205	4	0.00
14/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4170	4	4170	4	0.00
14/11/2019	R214 On 05-November-20			Bond Future	10.29	69.1731	10.2918	69.1731	0.00
14/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3894	4	3894	4	0.00

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14/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3927	4	3927	4	0.00
14/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3861	4	3861	4	0.00
14/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4187	4	4187	4	0.00
14/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4157	4	4157	4	0.00
14/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4127	4	4127	4	0.00
14/11/2019	R248 On 06-February-20			Bond Future	10.16	90.9281	10.1552	90.9281	93,339.00
14/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	850	1	850	1	0.00
14/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	800	1	800	1	0.00
14/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	825	1	825	1	0.00
14/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4672	5	4672	5	0.00
14/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4545	5	4545	5	0.00
14/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4608	5	4608	5	0.00
14/11/2019	R248 On 07-May-20			Bond Future	10.23	88.1388	10.2264	88.1388	0.00
14/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1830	2	1830	2	0.00
14/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1893	2	1893	2	0.00
14/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1861	2	1861	2	0.00
14/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5606	6	5606	6	0.00
14/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5662	6	5662	6	0.00
14/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5551	6	5551	6	0.00
14/11/2019	R248 On 06-August-20			Bond Future	10.30	89.7574	10.2975	89.7574	0.00
14/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	913	1	913	1	20,640.00
14/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3685	4	3685	4	0.00
14/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3765	4	3765	4	0.00
14/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	586	1	586	1	3,000.00
14/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3725	4	3725	4	0.00
14/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4590	5	4590	5	0.00
14/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4549	5	4549	5	0.00
14/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12138	12	12138	12	0.00
14/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4632	5	4632	5	0.00
14/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10039	10	10039	10	0.00
14/11/2019	R248 On 05-November-20			Bond Future	10.37	87.0069	10.3696	87.0069	0.00
14/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3594	4	3594	4	0.00
14/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3558	4	3558	4	0.00
14/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3522	4	3522	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6310	6	6310	6	0.00
14/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6358	6	6358	6	0.00
14/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6263	6	6263	6	0.00