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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
22/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	2025 On 06-February-20			Bond Future	136.79	136.7932	136.7912	136.7932	4,913.00
22/11/2019	2025 On 07-May-20			Bond Future	139.31	139.3155	139.3136	139.3155	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
22/11/2019	2025 On 06-August-20			Bond Future	140.44	140.4400	140.4382	140.4400	0.00
22/11/2019	2025 On 05-November-20			Bond Future	143.07	143.0757	143.0739	143.0757	0.00
22/11/2019	2029 On 06-February-20			Bond Future	101.52	101.6061	101.5203	101.6061	3,860.00
22/11/2019	2029 On 07-May-20			Bond Future	102.28	102.3670	102.2799	102.3670	0.00
22/11/2019	2029 On 06-August-20			Bond Future	104.21	104.2996	104.2108	104.2996	0.00
22/11/2019	2029 On 05-November-20			Bond Future	105.02	105.1141	105.0237	105.1141	0.00
22/11/2019	2030 On 06-February-20			Bond Future	9.19	93.0084	9.1908	93.0084	78,055.00
22/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1041	1	1041	1	5,820.00
22/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1421	2	1421	2	0.00
22/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1770	2	1770	2	0.00
22/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	150	0	150	0	5,820.00
22/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2313	3	2313	3	0.00
22/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1451	2	1451	2	0.00
22/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1482	2	1482	2	0.00
22/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1670	1	1670	1	0.00
22/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1732	2	1732	2	0.00
22/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1409	1	1409	1	5,000.00
22/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5152	5	5152	5	0.00
22/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1047	1	1047	1	5,000.00
22/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1701	1	1701	1	0.00
22/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2216	2	2216	2	0.00
22/11/2019	2030 On 07-May-20			Bond Future	9.26	94.7007	9.2605	94.7007	0.00
22/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1125	1	1125	1	0.00
22/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1104	1	1104	1	0.00
22/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1083	1	1083	1	0.00
22/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3978	4	3978	4	0.00
22/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4019	4	4019	4	0.00
22/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3936	4	3936	4	0.00
22/11/2019	2030 On 06-August-20			Bond Future	9.33	92.4336	9.3318	92.4336	0.00
22/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2196	2	2196	2	0.00
22/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2252	2	2252	2	0.00
22/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2224	2	2224	2	0.00
22/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3595	3	3595	3	0.00
22/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3563	3	3563	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
22/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3627	3	3627	3	0.00
22/11/2019	2030 On 05-November-20			Bond Future	9.40	94.1707	9.3960	94.1707	0.00
22/11/2019	2030 On 05-November-20	8.34	Call	Bond Future	841	0	841	0	1,000.00
22/11/2019	2030 On 05-November-20	9.04	Call	Bond Future	2395	0	2395	0	1,000.00
22/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3408	4	3408	4	0.00
22/11/2019	2030 On 05-November-20	10.06	Call	Bond Future	5934	0	5934	0	0.00
22/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3440	4	3440	4	0.00
22/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2367	3	2367	3	16,000.00
22/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7152	7	7152	7	0.00
22/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3472	4	3472	4	0.00
22/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1179	1	1179	1	16,000.00
22/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4500	4	4500	4	0.00
22/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3449	3	3449	3	0.00
22/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6331	6	6331	6	0.00
22/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3500	3	3500	3	0.00
22/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1778	2	1778	2	16,000.00
22/11/2019	2030 On 05-November-20	10.06	Put	Bond Future	2224	0	2224	0	1,000.00
22/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3474	3	3474	3	0.00
22/11/2019	2030 On 05-November-20	9.04	Put	Bond Future	4468	0	4468	0	0.00
22/11/2019	2030 On 05-November-20	8.34	Put	Bond Future	7172	0	7172	0	0.00
22/11/2019	2032 On 06-February-20			Bond Future	9.56	94.2112	9.5562	94.2112	65,404.00
22/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1286	2	1286	2	0.00
22/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1314	2	1314	2	0.00
22/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1258	1	1258	1	0.00
22/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2437	2	2437	2	0.00
22/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2398	2	2398	2	0.00
22/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2359	2	2359	2	0.00
22/11/2019	2032 On 07-May-20			Bond Future	9.63	91.7658	9.6304	91.7658	0.00
22/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1350	2	1350	2	0.00
22/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1398	2	1398	2	0.00
22/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1374	2	1374	2	0.00
22/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4377	4	4377	4	0.00
22/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4334	4	4334	4	0.00
22/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4422	4	4422	4	0.00

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22/11/2019	2032 On 06-August-20			Bond Future	9.71	93.4524	9.7054	93.4524	0.00
22/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2424	3	2424	3	0.00
22/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2454	3	2454	3	0.00
22/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2484	3	2484	3	0.00
22/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4009	4	4009	4	0.00
22/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4080	4	4080	4	0.00
22/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4045	4	4045	4	0.00
22/11/2019	2032 On 05-November-20			Bond Future	9.78	91.0499	9.7790	91.0499	0.00
22/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3788	4	3788	4	0.00
22/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9068	9	9068	9	0.00
22/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3821	4	3821	4	0.00
22/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2797	3	2797	3	1,000.00
22/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1542	2	1542	2	1,000.00
22/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3755	4	3755	4	0.00
22/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3937	4	3937	4	0.00
22/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	7040	7	7040	7	0.00
22/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1368	1	1368	1	1,000.00
22/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3878	4	3878	4	0.00
22/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4965	5	4965	5	0.00
22/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3907	4	3907	4	0.00
22/11/2019	2033 On 06-February-20			Bond Future	101.65	101.6523	101.6517	101.6523	6,260.00
22/11/2019	2033 On 07-May-20			Bond Future	102.33	102.3312	102.3307	102.3312	0.00
22/11/2019	2033 On 06-August-20			Bond Future	104.26	104.2630	104.2626	104.2630	0.00
22/11/2019	2033 On 05-November-20			Bond Future	105.00	104.9982	104.9979	104.9982	0.00
22/11/2019	2037 On 06-February-20			Bond Future	10.00	88.6082	10.0042	88.6082	69,362.00
22/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1017	1	1017	1	0.00
22/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	991	1	991	1	0.00
22/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	966	1	966	1	0.00
22/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3496	3	3496	3	0.00
22/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3547	3	3547	3	0.00
22/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3445	3	3445	3	0.00
22/11/2019	2037 On 07-May-20			Bond Future	10.08	90.2204	10.0831	90.2204	0.00
22/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1483	2	1483	2	0.00
22/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1509	2	1509	2	0.00

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22/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1535	2	1535	2	0.00
22/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5060	5	5060	5	0.00
22/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5161	5	5161	5	0.00
22/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5110	5	5110	5	0.00
22/11/2019	2037 On 06-August-20			Bond Future	10.16	87.6184	10.1640	87.6184	0.00
22/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2758	3	2758	3	0.00
22/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2790	3	2790	3	0.00
22/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2726	3	2726	3	0.00
22/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4932	5	4932	5	0.00
22/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4890	5	4890	5	0.00
22/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4849	5	4849	5	0.00
22/11/2019	2037 On 05-November-20			Bond Future	10.24	89.2668	10.2381	89.2668	0.00
22/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4251	5	4251	5	0.00
22/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4179	4	4179	4	0.00
22/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4215	5	4215	5	0.00
22/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4659	4	4659	4	0.00
22/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4589	4	4589	4	0.00
22/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4624	4	4624	4	0.00
22/11/2019	2038 On 06-February-20			Bond Future	116.05	116.0533	116.0528	116.0533	10,721.00
22/11/2019	2038 On 07-May-20			Bond Future	118.19	118.1931	118.1926	118.1931	0.00
22/11/2019	2038 On 06-August-20			Bond Future	118.73	118.7307	118.7304	118.7307	0.00
22/11/2019	2038 On 05-November-20			Bond Future	120.96	120.9588	120.9585	120.9588	0.00
22/11/2019	2040 On 06-February-20			Bond Future	10.17	90.9391	10.1709	90.9391	44,366.00
22/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	865	1	865	1	0.00
22/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	1	0	1	0	0.00
22/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	913	1	913	1	0.00
22/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	40	0	40	0	0.00
22/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	889	1	889	1	0.00
22/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4270	4	4270	4	0.00
22/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4211	4	4211	4	0.00
22/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9965	9	9965	9	0.00
22/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4329	4	4329	4	0.00
22/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15688	15	15688	15	0.00
22/11/2019	2040 On 07-May-20			Bond Future	10.25	92.5937	10.2516	92.5937	0.00

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22/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	926	1	926	1	2,640.00
22/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2314	3	2314	3	2,640.00
22/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1537	2	1537	2	0.00
22/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1509	2	1509	2	0.00
22/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1481	2	1481	2	0.00
22/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5641	5	5641	5	0.00
22/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5532	5	5532	5	0.00
22/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5587	5	5587	5	0.00
22/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4283	4	4283	4	0.00
22/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	7018	7	7018	7	0.00
22/11/2019	2040 On 06-August-20			Bond Future	10.33	89.7844	10.3346	89.7844	0.00
22/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2859	3	2859	3	0.00
22/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2926	3	2926	3	0.00
22/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2893	3	2893	3	0.00
22/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5294	5	5294	5	0.00
22/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5204	5	5204	5	0.00
22/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5249	5	5249	5	0.00
22/11/2019	2040 On 05-November-20			Bond Future	10.41	91.4740	10.4106	91.4740	0.00
22/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1879	2	1879	2	2,000.00
22/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3325	4	3325	4	2,000.00
22/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4380	5	4380	5	0.00
22/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4417	5	4417	5	0.00
22/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9702	10	9702	10	0.00
22/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4455	5	4455	5	0.00
22/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5175	5	5175	5	0.00
22/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2117	2	2117	2	2,000.00
22/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	9125	9	9125	9	0.00
22/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6482	6	6482	6	0.00
22/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5136	5	5136	5	0.00
22/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5213	5	5213	5	0.00
22/11/2019	2044 On 06-February-20			Bond Future	10.24	87.6452	10.2393	87.6452	40,775.00
22/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	737	1	737	1	0.00
22/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	44	0	44	0	328.00
22/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	672	1	672	1	328.00

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22/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	760	1	760	1	0.00
22/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	4936	5	4936	5	0.00
22/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	715	1	715	1	0.00
22/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4513	4	4513	4	0.00
22/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4639	4	4639	4	0.00
22/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	842	1	842	1	328.00
22/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4576	4	4576	4	0.00
22/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4766	4	4766	4	0.00
22/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9966	9	9966	9	0.00
22/11/2019	2044 On 07-May-20			Bond Future	10.32	89.2399	10.3181	89.2399	0.00
22/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	5599	6	5599	6	0.00
22/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1515	2	1515	2	0.00
22/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	541	1	541	1	100.00
22/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2085	2	2085	2	100.00
22/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	445	1	445	1	556.00
22/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1570	2	1570	2	0.00
22/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7080	8	7080	8	0.00
22/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	738	1	738	1	129.00
22/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2053	2	2053	2	129.00
22/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1542	2	1542	2	0.00
22/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1863	2	1863	2	556.00
22/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6702	7	6702	7	0.00
22/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1519	1	1519	1	556.00
22/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1409	1	1409	1	100.00
22/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4785	4	4785	4	0.00
22/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9384	9	9384	9	0.00
22/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5139	5	5139	5	0.00
22/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5737	5	5737	5	0.00
22/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5794	5	5794	5	0.00
22/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7961	7	7961	7	0.00
22/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4834	4	4834	4	0.00
22/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1910	2	1910	2	129.00
22/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8842	8	8842	8	0.00
22/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5681	5	5681	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
22/11/2019	2044 On 06-August-20			Bond Future	10.40	86.4941	10.3989	86.4941	0.00
22/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	983	1	983	1	602.00
22/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2212	2	2212	2	0.00
22/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2586	3	2586	3	602.00
22/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	515	1	515	1	140.00
22/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1655	2	1655	2	140.00
22/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2272	3	2272	3	0.00
22/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7292	8	7292	8	0.00
22/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6495	7	6495	7	0.00
22/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2241	2	2241	2	0.00
22/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6465	6	6465	6	0.00
22/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2579	2	2579	2	140.00
22/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12383	12	12383	12	0.00
22/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7652	7	7652	7	0.00
22/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6412	6	6412	6	0.00
22/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2255	2	2255	2	602.00
22/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6518	6	6518	6	0.00
22/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5902	6	5902	6	0.00
22/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9616	9	9616	9	0.00
22/11/2019	2044 On 05-November-20			Bond Future	10.47	88.1218	10.4729	88.1218	0.00
22/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4302	5	4302	5	0.00
22/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2255	2	2255	2	1,815.00
22/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	2976	3	2976	3	0.00
22/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	8915	9	8915	9	0.00
22/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4377	5	4377	5	0.00
22/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9163	10	9163	10	0.00
22/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3008	3	3008	3	568.00
22/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1306	1	1306	1	568.00
22/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	7890	8	7890	8	0.00
22/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	734	1	734	1	1,815.00
22/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3171	3	3171	3	1,815.00
22/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4339	5	4339	5	0.00
22/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5279	5	5279	5	0.00
22/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6721	6	6721	6	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
22/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5239	5	5239	5	0.00
22/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2873	3	2873	3	1,815.00
22/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2401	2	2401	2	1,815.00
22/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	14479	14	14479	14	0.00
22/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11115	11	11115	11	0.00
22/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7014	7	7014	7	0.00
22/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8293	8	8293	8	0.00
22/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2484	2	2484	2	568.00
22/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6964	7	6964	7	0.00
22/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5318	5	5318	5	0.00
22/11/2019	2046 On 06-February-20			Bond Future	107.01	106.8205	107.0109	106.8205	11,575.00
22/11/2019	2046 On 07-May-20			Bond Future	107.24	107.0420	107.2360	107.0420	0.00
22/11/2019	2046 On 06-August-20			Bond Future	109.26	109.0627	109.2604	109.0627	0.00
22/11/2019	2046 On 05-November-20			Bond Future	109.52	109.3136	109.5152	109.3136	0.00
22/11/2019	2050 On 06-February-20			Bond Future	108.16	110.1003	108.1624	110.1003	11,755.00
22/11/2019	2050 On 07-May-20			Bond Future	110.16	112.1303	110.1567	112.1303	0.00
22/11/2019	2050 On 06-August-20			Bond Future	110.36	112.3671	110.3563	112.3671	0.00
22/11/2019	2050 On 05-November-20			Bond Future	112.43	114.4758	112.4274	114.4758	0.00
22/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	AL37 On 06-February-20			Index Future	678.57	679.7280	678.5650	679.7280	0.00
22/11/2019	AL37 On 07-May-20			Index Future	690.91	692.0970	690.9140	692.0970	0.00
22/11/2019	AL37 On 06-August-20			Index Future	703.66	704.8640	703.6590	704.8640	0.00
22/11/2019	AL7T On 06-February-20			Index Future	782.99	785.8220	782.9860	785.8220	0.00
22/11/2019	AL7T On 07-May-20			Index Future	797.24	800.1220	797.2350	800.1220	0.00
22/11/2019	AL7T On 06-August-20			Index Future	811.94	814.8820	811.9420	814.8820	0.00
22/11/2019	ALBI On 06-February-20			Index Future	698.04	701.3050	698.0350	701.3050	414.00
22/11/2019	ALBI On 07-May-20			Index Future	710.74	714.0670	710.7380	714.0670	0.00
22/11/2019	ALBI On 06-August-20			Index Future	723.85	727.2390	723.8490	727.2390	0.00
22/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C025 On 31-January-25			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
22/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2019	ES33 On 06-February-20			Bond Future	11.06	78.7447	11.0562	78.7447	350.00
22/11/2019	ES33 On 07-May-20			Bond Future	11.18	76.3841	11.1765	76.3841	0.00
22/11/2019	ES33 On 06-August-20			Bond Future	11.30	77.7848	11.2996	77.7848	0.00
22/11/2019	ES33 On 05-November-20			Bond Future	11.42	75.4573	11.4244	75.4573	0.00
22/11/2019	ES42 On 06-February-20			Bond Future	11.42	79.6127	11.4175	79.6127	4,919.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2019	ES42 On 07-May-20			Bond Future	11.54	76.7970	11.5381	76.7970	0.00
22/11/2019	ES42 On 06-August-20			Bond Future	11.66	78.2044	11.6597	78.2044	0.00
22/11/2019	ES42 On 05-November-20			Bond Future	11.78	75.4149	11.7820	75.4149	0.00
22/11/2019	GOVI On 06-February-20			GOVI	690.29	693.6310	690.2880	693.6310	1,236.00
22/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	128420	9	128420	9	0.00
22/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	128620	10	128620	10	0.00
22/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	128520	10	128520	10	0.00
22/11/2019	GOVI On 07-May-20			GOVI	702.85	706.2530	702.8500	706.2530	0.00
22/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	171500	14	171500	14	0.00
22/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	171300	14	171300	14	0.00
22/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	171400	14	171400	14	0.00
22/11/2019	GOVI On 06-August-20			GOVI	715.82	719.2810	715.8160	719.2810	0.00
22/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
22/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	123140	9	123140	9	0.00
22/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	123040	9	123040	9	0.00
22/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	123240	9	123240	9	0.00
22/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2019	IGOV On 06-February-20			Index Future	259.28	259.7630	259.2830	259.7630	1,011.00
22/11/2019	IGOV On 07-May-20			Index Future	264.06	264.5520	264.0640	264.5520	47.00
22/11/2019	IGOV On 06-August-20			Index Future	269.00	269.4940	268.9970	269.4940	0.00
22/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
22/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.6000	98.6000	98.6000	0.00
22/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
22/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
22/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5100	95.5100	95.5100	0.00
22/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.50	94.4900	94.5000	94.4900	0.00

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22/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.45	93.4200	93.4500	93.4200	0.00
22/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.37	93.3200	93.3700	93.3200	0.00
22/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.35	95.2900	95.3500	95.2900	51.00
22/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.29	95.2100	95.2900	95.2100	0.00
22/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.26	96.1600	96.2600	96.1600	0.00
22/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.01	99.8900	100.0100	99.8900	0.00
22/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.08	100.9500	101.0800	100.9500	0.00
22/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.20	94.0500	94.2000	94.0500	0.00
22/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.13	99.9600	100.1300	99.9600	0.00
22/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
22/11/2019	IS10 On 17-December-25			Interest Rate Swap	90.95	90.7300	90.9500	90.7300	0.00
22/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.81	87.5700	87.8100	87.5700	0.00
22/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.46	86.1900	86.4600	86.1900	0.00
22/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.61	88.3300	88.6100	88.3300	0.00
22/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.46	92.1600	92.4600	92.1600	0.00
22/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.95	90.6500	90.9500	90.6500	0.00
22/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.04	92.7300	93.0400	92.7300	0.00
22/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.58	98.2700	98.5800	98.2700	0.00
22/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.93	98.6300	98.9300	98.6300	0.00
22/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.30	91.9900	92.3000	91.9900	0.00
22/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.67	99.3700	99.6700	99.3700	0.00
22/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
22/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/11/2019	R023 On 06-February-20			Bond Future	7.40	104.5990	7.4020	104.5990	42,816.00
22/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	708	1	708	1	0.00
22/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	744	1	744	1	0.00
22/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	726	1	726	1	0.00
22/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	381	0	381	0	0.00
22/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	372	0	372	0	0.00
22/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	390	0	390	0	0.00
22/11/2019	R023 On 07-May-20			Bond Future	7.40	102.5699	7.3987	102.5699	13,512.00
22/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	228	0	228	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
22/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	235	0	235	0	0.00
22/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	221	0	221	0	0.00
22/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1504	1	1504	1	0.00
22/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1486	1	1486	1	0.00
22/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1468	1	1468	1	0.00
22/11/2019	R023 On 06-August-20			Bond Future	7.38	104.4617	7.3802	104.4617	0.00
22/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	750	1	750	1	0.00
22/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	775	1	775	1	0.00
22/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	762	1	762	1	0.00
22/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1006	1	1006	1	0.00
22/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1016	1	1016	1	0.00
22/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1027	1	1027	1	0.00
22/11/2019	R023 On 05-November-20			Bond Future	7.36	102.4876	7.3587	102.4876	0.00
22/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1126	1	1126	1	0.00
22/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1113	1	1113	1	0.00
22/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1139	1	1139	1	0.00
22/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	922	1	922	1	0.00
22/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	914	1	914	1	0.00
22/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	906	1	906	1	0.00
22/11/2019	R035 On 06-February-20			Bond Future	9.85	96.9102	9.8524	96.9102	114,998.00
22/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1238	1	1238	1	0.00
22/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1209	1	1209	1	0.00
22/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1181	1	1181	1	0.00
22/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3134	3	3134	3	0.00
22/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3039	3	3039	3	0.00
22/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3086	3	3086	3	0.00
22/11/2019	R035 On 07-May-20			Bond Future	9.93	94.1704	9.9273	94.1704	0.00
22/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	770	1	770	1	5,000.00
22/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2405	3	2405	3	5,000.00
22/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1567	2	1567	2	0.00
22/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2507	3	2507	3	3,530.00
22/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	900	1	900	1	3,530.00
22/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1621	2	1621	2	0.00
22/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5949	6	5949	6	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
22/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6875	7	6875	7	0.00
22/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1594	2	1594	2	0.00
22/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4956	5	4956	5	0.00
22/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3698	3	3698	3	0.00
22/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3579	3	3579	3	0.00
22/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4858	5	4858	5	0.00
22/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6532	6	6532	6	0.00
22/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1208	1	1208	1	5,000.00
22/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4907	5	4907	5	0.00
22/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1476	1	1476	1	3,530.00
22/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6955	7	6955	7	0.00
22/11/2019	R035 On 06-August-20			Bond Future	10.00	95.9007	10.0026	95.9007	0.00
22/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	883	1	883	1	24,761.00
22/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3361	4	3361	4	0.00
22/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3325	4	3325	4	0.00
22/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	581	1	581	1	3,000.00
22/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3396	4	3396	4	0.00
22/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3987	4	3987	4	0.00
22/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3915	4	3915	4	0.00
22/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10150	10	10150	10	0.00
22/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8431	8	8431	8	0.00
22/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3951	4	3951	4	0.00
22/11/2019	R035 On 05-November-20			Bond Future	10.08	93.2020	10.0799	93.2020	0.00
22/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5341	6	5341	6	0.00
22/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5300	6	5300	6	0.00
22/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5382	6	5382	6	0.00
22/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3642	3	3642	3	0.00
22/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3615	3	3615	3	0.00
22/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3588	3	3588	3	0.00
22/11/2019	R186 On 06-February-20			Bond Future	8.42	112.4301	8.4241	112.4301	100,337.00
22/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1677	2	1677	2	0.00
22/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	587	1	587	1	821.00
22/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1743	2	1743	2	0.00
22/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1518	2	1518	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
22/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1709	2	1709	2	0.00
22/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3438	4	3438	4	0.00
22/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	968	1	968	1	0.00
22/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	947	1	947	1	0.00
22/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	341	0	341	0	821.00
22/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1103	1	1103	1	821.00
22/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2324	2	2324	2	0.00
22/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	990	1	990	1	0.00
22/11/2019	R186 On 07-May-20			Bond Future	8.48	114.4760	8.4775	114.4760	1,650.00
22/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1972	2	1972	2	0.00
22/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	960	1	960	1	0.00
22/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3416	4	3416	4	0.00
22/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	650	1	650	1	0.00
22/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1393	2	1393	2	6,000.00
22/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	980	1	980	1	0.00
22/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	299	0	299	0	6,000.00
22/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	941	1	941	1	0.00
22/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3128	3	3128	3	0.00
22/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5077	5	5077	5	0.00
22/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1052	1	1052	1	6,000.00
22/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3058	3	3058	3	0.00
22/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3766	4	3766	4	2,500.00
22/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2446	2	2446	2	0.00
22/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3093	3	3093	3	0.00
22/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1853	2	1853	2	23,208.00
22/11/2019	R186 On 06-August-20			Bond Future	8.53	111.2793	8.5307	111.2793	0.00
22/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1922	2	1922	2	0.00
22/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1948	2	1948	2	0.00
22/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1896	2	1896	2	0.00
22/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2775	3	2775	3	0.00
22/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2749	3	2749	3	0.00
22/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2723	3	2723	3	0.00
22/11/2019	R186 On 05-November-20			Bond Future	8.58	113.3684	8.5802	113.3684	0.00
22/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2988	3	2988	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
22/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2957	3	2957	3	0.00
22/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2926	3	2926	3	0.00
22/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2613	2	2613	2	0.00
22/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2631	2	2631	2	0.00
22/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2594	2	2594	2	0.00
22/11/2019	R197 On 06-February-20			Bond Future	302.37	302.3202	302.3664	302.3202	2,540.00
22/11/2019	R197 On 07-May-20			Bond Future	307.94	307.8947	307.9421	307.8947	0.00
22/11/2019	R197 On 06-August-20			Bond Future	305.96	305.9132	305.9618	305.9132	0.00
22/11/2019	R197 On 05-November-20			Bond Future	311.70	311.6540	311.7037	311.6540	0.00
22/11/2019	R202 On 06-February-20			Bond Future	227.43	227.4271	227.4251	227.4271	8,488.00
22/11/2019	R202 On 07-May-20			Bond Future	231.62	231.6208	231.6189	231.6208	0.00
22/11/2019	R202 On 06-August-20			Bond Future	231.85	231.8536	231.8519	231.8536	0.00
22/11/2019	R202 On 05-November-20			Bond Future	236.20	236.2047	236.2033	236.2047	0.00
22/11/2019	R208 On 06-February-20			Bond Future	6.58	102.6494	6.5818	102.6494	11,697.00
22/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	4	0	4	0	0.00
22/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	4	0	4	0	0.00
22/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	5	0	5	0	0.00
22/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	483	0	483	0	0.00
22/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	504	0	504	0	0.00
22/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	493	0	493	0	0.00
22/11/2019	R208 On 07-May-20			Bond Future	6.35	101.1140	6.3482	101.1140	0.00
22/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
22/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
22/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
22/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1323	1	1323	1	0.00
22/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1332	1	1332	1	0.00
22/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1315	1	1315	1	0.00
22/11/2019	R208 On 06-August-20			Bond Future	5.89	102.9826	5.8875	102.9826	0.00
22/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	68	0	68	0	0.00
22/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	70	0	70	0	0.00
22/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	66	0	66	0	0.00
22/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	275	0	275	0	0.00
22/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	271	0	271	0	0.00
22/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	267	0	267	0	0.00

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22/11/2019	R208 On 05-November-20			Bond Future	4.79	101.5053	4.7895	101.5053	0.00
22/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	104	0	104	0	0.00
22/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	102	0	102	0	0.00
22/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	100	0	100	0	0.00
22/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	106	0	106	0	0.00
22/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	108	0	108	0	0.00
22/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	104	0	104	0	0.00
22/11/2019	R209 On 06-February-20			Bond Future	9.86	73.8378	9.8630	73.8378	107,127.00
22/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	833	1	833	1	0.00
22/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	622	1	622	1	7,500.00
22/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	854	1	854	1	0.00
22/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	813	1	813	1	0.00
22/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3138	3	3138	3	0.00
22/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3093	3	3093	3	0.00
22/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3607	3	3607	3	0.00
22/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3048	3	3048	3	0.00
22/11/2019	R209 On 07-May-20			Bond Future	9.93	72.0301	9.9329	72.0301	0.00
22/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1318	1	1318	1	0.00
22/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1364	2	1364	2	0.00
22/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1341	2	1341	2	0.00
22/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4353	4	4353	4	0.00
22/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4310	4	4310	4	0.00
22/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4396	4	4396	4	0.00
22/11/2019	R209 On 06-August-20			Bond Future	10.00	73.3534	10.0032	73.3534	0.00
22/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
22/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
22/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
22/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36518	36	36518	36	0.00
22/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36627	36	36627	36	0.00
22/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36410	36	36410	36	0.00
22/11/2019	R209 On 05-November-20			Bond Future	10.07	71.5819	10.0719	71.5819	0.00
22/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3607	4	3607	4	0.00
22/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3671	4	3671	4	0.00
22/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3639	4	3639	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
22/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4013	4	4013	4	0.00
22/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3985	4	3985	4	0.00
22/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4042	4	4042	4	0.00
22/11/2019	R210 On 06-February-20			Bond Future	188.75	188.7526	188.7506	188.7526	1,772.00
22/11/2019	R210 On 07-May-20			Bond Future	189.58	189.5830	189.5811	189.5830	0.00
22/11/2019	R210 On 06-August-20			Bond Future	193.16	193.1619	193.1602	193.1619	0.00
22/11/2019	R210 On 05-November-20			Bond Future	194.06	194.0646	194.0630	194.0646	0.00
22/11/2019	R212 On 06-February-20			Bond Future	161.84	161.8320	161.8449	161.8320	7,963.00
22/11/2019	R212 On 07-May-20			Bond Future	164.83	164.8159	164.8292	164.8159	0.00
22/11/2019	R212 On 06-August-20			Bond Future	165.65	165.6335	165.6471	165.6335	0.00
22/11/2019	R212 On 05-November-20			Bond Future	168.76	168.7418	168.7558	168.7418	0.00
22/11/2019	R213 On 06-February-20			Bond Future	9.42	87.1877	9.4217	87.1877	24,118.00
22/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1221	1	1221	1	0.00
22/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1195	1	1195	1	0.00
22/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1169	1	1169	1	0.00
22/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2114	2	2114	2	0.00
22/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2149	2	2149	2	0.00
22/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2079	2	2079	2	0.00
22/11/2019	R213 On 07-May-20			Bond Future	9.49	85.2224	9.4896	85.2224	0.00
22/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1095	1	1095	1	0.00
22/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1115	1	1115	1	0.00
22/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1136	1	1136	1	0.00
22/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3976	4	3976	4	0.00
22/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4058	4	4058	4	0.00
22/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4016	4	4016	4	0.00
22/11/2019	R213 On 06-August-20			Bond Future	9.56	86.7892	9.5577	86.7892	0.00
22/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2167	2	2167	2	0.00
22/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2223	2	2223	2	0.00
22/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2195	2	2195	2	0.00
22/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3710	3	3710	3	0.00
22/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3678	3	3678	3	0.00
22/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3742	3	3742	3	0.00
22/11/2019	R213 On 05-November-20			Bond Future	9.63	84.8694	9.6283	84.8694	0.00
22/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3396	4	3396	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
22/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3428	4	3428	4	0.00
22/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3460	4	3460	4	0.00
22/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3564	3	3564	3	0.00
22/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3615	3	3615	3	0.00
22/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3590	3	3590	3	0.00
22/11/2019	R214 On 06-February-20			Bond Future	10.14	71.9864	10.1435	71.9864	17,680.00
22/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	737	1	737	1	0.00
22/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	778	1	778	1	0.00
22/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	2922	3	2922	3	0.00
22/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	423	1	423	1	1,000.00
22/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1088	1	1088	1	1,000.00
22/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	757	1	757	1	0.00
22/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3568	3	3568	3	0.00
22/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4624	4	4624	4	0.00
22/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3519	3	3519	3	0.00
22/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2882	3	2882	3	0.00
22/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3616	3	3616	3	0.00
22/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1181	1	1181	1	1,000.00
22/11/2019	R214 On 07-May-20			Bond Future	10.21	69.9981	10.2141	69.9981	0.00
22/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1424	2	1424	2	0.00
22/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1448	2	1448	2	0.00
22/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	561	1	561	1	1,250.00
22/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1812	2	1812	2	1,250.00
22/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4404	5	4404	5	0.00
22/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1400	2	1400	2	0.00
22/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4452	4	4452	4	0.00
22/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3788	4	3788	4	0.00
22/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6711	6	6711	6	0.00
22/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1662	2	1662	2	1,250.00
22/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4408	4	4408	4	0.00
22/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4365	4	4365	4	0.00
22/11/2019	R214 On 06-August-20			Bond Future	10.28	71.2838	10.2850	71.2838	0.00
22/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2425	3	2425	3	0.00
22/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2454	3	2454	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
22/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2483	3	2483	3	0.00
22/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4376	4	4376	4	0.00
22/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4450	4	4450	4	0.00
22/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4413	4	4413	4	0.00
22/11/2019	R214 On 05-November-20			Bond Future	10.36	69.3275	10.3570	69.3275	0.00
22/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3719	4	3719	4	0.00
22/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3751	4	3751	4	0.00
22/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3687	4	3687	4	0.00
22/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4420	4	4420	4	0.00
22/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4388	4	4388	4	0.00
22/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4357	4	4357	4	0.00
22/11/2019	R248 On 06-February-20			Bond Future	10.22	91.0676	10.2204	91.0676	93,323.00
22/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	667	1	667	1	0.00
22/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	624	1	624	1	0.00
22/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	645	1	645	1	0.00
22/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5026	5	5026	5	0.00
22/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4892	4	4892	4	0.00
22/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4959	4	4959	4	0.00
22/11/2019	R248 On 07-May-20			Bond Future	10.29	88.2848	10.2931	88.2848	0.00
22/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1539	2	1539	2	0.00
22/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1596	2	1596	2	0.00
22/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1567	2	1567	2	0.00
22/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5849	5	5849	5	0.00
22/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5908	5	5908	5	0.00
22/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5790	5	5790	5	0.00
22/11/2019	R248 On 06-August-20			Bond Future	10.37	89.9061	10.3663	89.9061	0.00
22/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	825	1	825	1	20,640.00
22/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3438	4	3438	4	0.00
22/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3514	4	3514	4	0.00
22/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	525	1	525	1	3,000.00
22/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3476	4	3476	4	0.00
22/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4887	5	4887	5	0.00
22/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4844	5	4844	5	0.00
22/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12623	12	12623	12	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
22/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4931	5	4931	5	0.00
22/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10497	10	10497	10	0.00
22/11/2019	R248 On 05-November-20			Bond Future	10.44	87.1590	10.4406	87.1590	0.00
22/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3490	4	3490	4	0.00
22/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3456	4	3456	4	0.00
22/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3422	4	3422	4	0.00
22/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6764	6	6764	6	0.00
22/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6813	6	6813	6	0.00
22/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6715	6	6715	6	0.00