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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
26/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	2025 On 06-February-20			Bond Future	136.65	136.7892	136.6503	136.7892	4,913.00
26/11/2019	2025 On 07-May-20			Bond Future	139.17	139.3117	139.1724	139.3117	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
26/11/2019	2025 On 06-August-20			Bond Future	140.30	140.4364	140.2988	140.4364	0.00
26/11/2019	2025 On 05-November-20			Bond Future	142.93	143.0720	142.9335	143.0720	0.00
26/11/2019	2029 On 06-February-20			Bond Future	101.47	101.5195	101.4734	101.5195	3,860.00
26/11/2019	2029 On 07-May-20			Bond Future	102.23	102.2791	102.2336	102.2791	0.00
26/11/2019	2029 On 06-August-20			Bond Future	104.17	104.2101	104.1670	104.2101	0.00
26/11/2019	2029 On 05-November-20			Bond Future	104.98	105.0231	104.9803	105.0231	0.00
26/11/2019	2030 On 06-February-20			Bond Future	9.29	92.0408	9.2929	92.0408	78,246.00
26/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	780	1	780	1	5,820.00
26/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1104	1	1104	1	0.00
26/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1409	1	1409	1	0.00
26/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	90	0	90	0	5,820.00
26/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	1897	2	1897	2	0.00
26/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1130	1	1130	1	0.00
26/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1156	1	1156	1	0.00
26/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1965	2	1965	2	0.00
26/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	2036	2	2036	2	0.00
26/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1669	2	1669	2	5,000.00
26/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5713	6	5713	6	0.00
26/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1251	1	1251	1	5,000.00
26/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	2000	2	2000	2	0.00
26/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2576	3	2576	3	0.00
26/11/2019	2030 On 07-May-20			Bond Future	9.37	93.7156	9.3663	93.7156	0.00
26/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	913	1	913	1	0.00
26/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	895	1	895	1	0.00
26/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	877	1	877	1	0.00
26/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4399	4	4399	4	0.00
26/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4443	4	4443	4	0.00
26/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4355	4	4355	4	0.00
26/11/2019	2030 On 06-August-20			Bond Future	9.44	91.4301	9.4415	91.4301	0.00
26/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	1907	2	1907	2	0.00
26/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	1959	2	1959	2	0.00
26/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	1933	2	1933	2	0.00
26/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3944	4	3944	4	0.00
26/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3910	4	3910	4	0.00

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26/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3978	4	3978	4	0.00
26/11/2019	2030 On 05-November-20			Bond Future	9.51	93.1488	9.5098	93.1488	0.00
26/11/2019	2030 On 05-November-20	9.04	Call	Bond Future	2114	2	2114	2	1,000.00
26/11/2019	2030 On 05-November-20	8.34	Call	Bond Future	700	1	700	1	1,000.00
26/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3064	3	3064	3	0.00
26/11/2019	2030 On 05-November-20	10.06	Call	Bond Future	5485	6	5485	6	0.00
26/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3094	3	3094	3	0.00
26/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2089	2	2089	2	16,000.00
26/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6667	7	6667	7	0.00
26/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3125	3	3125	3	0.00
26/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1002	1	1002	1	16,000.00
26/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4872	5	4872	5	0.00
26/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3752	4	3752	4	0.00
26/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6803	7	6803	7	0.00
26/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3806	4	3806	4	0.00
26/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1943	2	1943	2	16,000.00
26/11/2019	2030 On 05-November-20	10.06	Put	Bond Future	2426	2	2426	2	1,000.00
26/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3779	4	3779	4	0.00
26/11/2019	2030 On 05-November-20	9.04	Put	Bond Future	4838	5	4838	5	0.00
26/11/2019	2030 On 05-November-20	8.34	Put	Bond Future	7682	8	7682	8	0.00
26/11/2019	2032 On 06-February-20			Bond Future	9.66	93.1300	9.6630	93.1300	69,176.00
26/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	974	1	974	1	0.00
26/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	998	1	998	1	0.00
26/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	950	1	950	1	0.00
26/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2835	3	2835	3	0.00
26/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2791	3	2791	3	0.00
26/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2748	3	2748	3	0.00
26/11/2019	2032 On 07-May-20			Bond Future	9.74	90.6651	9.7409	90.6651	0.00
26/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1101	1	1101	1	0.00
26/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1143	1	1143	1	0.00
26/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1122	1	1122	1	0.00
26/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4841	5	4841	5	0.00
26/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4794	5	4794	5	0.00
26/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4888	5	4888	5	0.00

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26/11/2019	2032 On 06-August-20			Bond Future	9.82	92.3310	9.8195	92.3310	0.00
26/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2097	2	2097	2	0.00
26/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2125	2	2125	2	0.00
26/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2152	2	2152	2	0.00
26/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4405	4	4405	4	0.00
26/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4481	4	4481	4	0.00
26/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4443	4	4443	4	0.00
26/11/2019	2032 On 05-November-20			Bond Future	9.90	89.9079	9.8971	89.9079	0.00
26/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3396	3	3396	3	0.00
26/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	8473	9	8473	9	0.00
26/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2470	3	2470	3	1,000.00
26/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3427	3	3427	3	0.00
26/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1321	1	1321	1	1,000.00
26/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3364	3	3364	3	0.00
26/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	4286	4	4286	4	0.00
26/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	7558	7	7558	7	0.00
26/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1513	1	1513	1	1,000.00
26/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	4222	4	4222	4	0.00
26/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	5377	5	5377	5	0.00
26/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	4254	4	4254	4	0.00
26/11/2019	2033 On 06-February-20			Bond Future	101.13	101.1357	101.1324	101.1357	6,260.00
26/11/2019	2033 On 07-May-20			Bond Future	101.80	101.8053	101.8034	101.8053	0.00
26/11/2019	2033 On 06-August-20			Bond Future	103.73	103.7274	103.7286	103.7274	0.00
26/11/2019	2033 On 05-November-20			Bond Future	104.46	104.4526	104.4551	104.4526	0.00
26/11/2019	2037 On 06-February-20			Bond Future	10.12	87.4161	10.1158	87.4161	70,432.00
26/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	734	1	734	1	0.00
26/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	713	1	713	1	0.00
26/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	693	1	693	1	0.00
26/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	4031	4	4031	4	0.00
26/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	4087	4	4087	4	0.00
26/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3975	4	3975	4	0.00
26/11/2019	2037 On 07-May-20			Bond Future	10.20	89.0068	10.1982	89.0068	0.00
26/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1201	1	1201	1	0.00
26/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1224	1	1224	1	0.00

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26/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1247	1	1247	1	0.00
26/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5598	6	5598	6	0.00
26/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5706	6	5706	6	0.00
26/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5652	6	5652	6	0.00
26/11/2019	2037 On 06-August-20			Bond Future	10.28	86.3822	10.2827	86.3822	0.00
26/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2384	2	2384	2	0.00
26/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2414	2	2414	2	0.00
26/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2355	2	2355	2	0.00
26/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5400	5	5400	5	0.00
26/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	5355	5	5355	5	0.00
26/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	5311	5	5311	5	0.00
26/11/2019	2037 On 05-November-20			Bond Future	10.36	88.0079	10.3605	88.0079	0.00
26/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	3801	4	3801	4	0.00
26/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	3734	4	3734	4	0.00
26/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	3767	4	3767	4	0.00
26/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	5067	5	5067	5	0.00
26/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4993	5	4993	5	0.00
26/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	5030	5	5030	5	0.00
26/11/2019	2038 On 06-February-20			Bond Future	115.63	116.0523	115.6338	116.0523	10,721.00
26/11/2019	2038 On 07-May-20			Bond Future	117.77	118.1922	117.7680	118.1922	0.00
26/11/2019	2038 On 06-August-20			Bond Future	118.30	118.7299	118.3013	118.7299	0.00
26/11/2019	2038 On 05-November-20			Bond Future	120.52	120.9582	120.5228	120.9582	0.00
26/11/2019	2040 On 06-February-20			Bond Future	10.28	89.5920	10.2772	89.5920	45,516.00
26/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	619	1	619	1	0.00
26/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
26/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	658	1	658	1	0.00
26/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	20	0	20	0	0.00
26/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	639	1	639	1	0.00
26/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4844	5	4844	5	0.00
26/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4780	5	4780	5	0.00
26/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	10769	11	10769	11	0.00
26/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4908	5	4908	5	0.00
26/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	16512	16	16512	16	0.00
26/11/2019	2040 On 07-May-20			Bond Future	10.36	91.2223	10.3613	91.2223	0.00

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26/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	727	1	727	1	2,640.00
26/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	1943	2	1943	2	2,640.00
26/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1254	1	1254	1	0.00
26/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1229	1	1229	1	0.00
26/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1205	1	1205	1	0.00
26/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	6202	6	6202	6	0.00
26/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	6086	6	6086	6	0.00
26/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	6144	6	6144	6	0.00
26/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4750	5	4750	5	0.00
26/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	7657	8	7657	8	0.00
26/11/2019	2040 On 06-August-20			Bond Future	10.45	88.3875	10.4476	88.3875	0.00
26/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2483	3	2483	3	0.00
26/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2545	3	2545	3	0.00
26/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2514	3	2514	3	0.00
26/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5769	6	5769	6	0.00
26/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5673	6	5673	6	0.00
26/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5721	6	5721	6	0.00
26/11/2019	2040 On 05-November-20			Bond Future	10.53	90.0513	10.5272	90.0513	0.00
26/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1621	2	1621	2	2,000.00
26/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	2949	3	2949	3	2,000.00
26/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	3934	4	3934	4	0.00
26/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	3969	4	3969	4	0.00
26/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9038	9	9038	9	0.00
26/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4005	4	4005	4	0.00
26/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5592	6	5592	6	0.00
26/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2318	2	2318	2	2,000.00
26/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	9733	10	9733	10	0.00
26/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6971	7	6971	7	0.00
26/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5551	6	5551	6	0.00
26/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5632	6	5632	6	0.00
26/11/2019	2044 On 06-February-20			Bond Future	10.35	86.2441	10.3509	86.2441	43,401.00
26/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	508	1	508	1	0.00
26/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	22	0	22	0	328.00
26/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	458	0	458	0	328.00

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26/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	525	1	525	1	0.00
26/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	4233	4	4233	4	0.00
26/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	491	1	491	1	0.00
26/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	5151	5	5151	5	0.00
26/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	5286	5	5286	5	0.00
26/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	1011	1	1011	1	328.00
26/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	5218	5	5218	5	0.00
26/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	5423	5	5423	5	0.00
26/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	10816	11	10816	11	0.00
26/11/2019	2044 On 07-May-20			Bond Future	10.43	87.8135	10.4330	87.8135	0.00
26/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	4970	5	4970	5	0.00
26/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1223	1	1223	1	0.00
26/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	404	0	404	0	100.00
26/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	1725	2	1725	2	100.00
26/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	327	0	327	0	556.00
26/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1271	1	1271	1	0.00
26/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	564	1	564	1	129.00
26/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	1696	2	1696	2	129.00
26/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	6388	6	6388	6	0.00
26/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1528	2	1528	2	556.00
26/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6025	6	6025	6	0.00
26/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1247	1	1247	1	0.00
26/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1728	2	1728	2	556.00
26/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1603	2	1603	2	100.00
26/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	10152	10	10152	10	0.00
26/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5691	6	5691	6	0.00
26/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	6328	6	6328	6	0.00
26/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	5311	5	5311	5	0.00
26/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	6389	6	6389	6	0.00
26/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	8674	9	8674	9	0.00
26/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	5364	5	5364	5	0.00
26/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	2168	2	2168	2	129.00
26/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	9591	10	9591	10	0.00
26/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	6268	6	6268	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
26/11/2019	2044 On 06-August-20			Bond Future	10.52	85.0413	10.5173	85.0413	0.00
26/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	796	1	796	1	602.00
26/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	1880	2	1880	2	0.00
26/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2219	2	2219	2	602.00
26/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	403	0	403	0	140.00
26/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1383	1	1383	1	140.00
26/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	1935	2	1935	2	0.00
26/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	6642	7	6642	7	0.00
26/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	5877	6	5877	6	0.00
26/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	1907	2	1907	2	0.00
26/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	7031	7	7031	7	0.00
26/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2861	3	2861	3	140.00
26/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	13171	13	13171	13	0.00
26/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	8281	8	8281	8	0.00
26/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6975	7	6975	7	0.00
26/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2505	2	2505	2	602.00
26/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	7087	7	7087	7	0.00
26/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	6436	6	6436	6	0.00
26/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	10329	10	10329	10	0.00
26/11/2019	2044 On 05-November-20			Bond Future	10.59	86.6421	10.5949	86.6421	0.00
26/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	3837	4	3837	4	0.00
26/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	1948	2	1948	2	1,815.00
26/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	2606	3	2606	3	0.00
26/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	8241	8	8241	8	0.00
26/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	3907	4	3907	4	0.00
26/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	8481	9	8481	9	0.00
26/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	2636	3	2636	3	568.00
26/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1099	1	1099	1	568.00
26/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	7250	7	7250	7	0.00
26/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	603	1	603	1	1,815.00
26/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	2786	3	2786	3	1,815.00
26/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	3872	4	3872	4	0.00
26/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5727	6	5727	6	0.00
26/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	7251	7	7251	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
26/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5685	6	5685	6	0.00
26/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	3149	3	3149	3	1,815.00
26/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2635	3	2635	3	1,815.00
26/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	15264	15	15264	15	0.00
26/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11825	12	11825	12	0.00
26/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7560	8	7560	8	0.00
26/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8901	9	8901	9	0.00
26/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2726	3	2726	3	568.00
26/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	7508	7	7508	7	0.00
26/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5769	6	5769	6	0.00
26/11/2019	2046 On 06-February-20			Bond Future	107.01	107.0107	107.0073	107.0107	11,575.00
26/11/2019	2046 On 07-May-20			Bond Future	107.23	107.2358	107.2342	107.2358	0.00
26/11/2019	2046 On 06-August-20			Bond Future	109.26	109.2604	109.2619	109.2604	0.00
26/11/2019	2046 On 05-November-20			Bond Future	109.52	109.5150	109.5179	109.5150	0.00
26/11/2019	2050 On 06-February-20			Bond Future	108.69	108.4817	108.6923	108.4817	11,755.00
26/11/2019	2050 On 07-May-20			Bond Future	110.70	110.4824	110.6983	110.4824	0.00
26/11/2019	2050 On 06-August-20			Bond Future	110.91	110.6881	110.9114	110.6881	0.00
26/11/2019	2050 On 05-November-20			Bond Future	112.99	112.7653	112.9942	112.7653	0.00
26/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	AL37 On 06-February-20			Index Future	676.71	676.8060	676.7130	676.8060	0.00
26/11/2019	AL37 On 07-May-20			Index Future	689.04	689.1240	689.0390	689.1240	0.00
26/11/2019	AL37 On 06-August-20			Index Future	701.77	701.8380	701.7720	701.8380	0.00
26/11/2019	AL7T On 06-February-20			Index Future	778.65	779.2580	778.6480	779.2580	0.00
26/11/2019	AL7T On 07-May-20			Index Future	792.83	793.4410	792.8310	793.4410	0.00
26/11/2019	AL7T On 06-August-20			Index Future	807.48	808.0790	807.4820	808.0790	0.00
26/11/2019	ALBI On 06-February-20			Index Future	693.26	693.7910	693.2550	693.7910	414.00
26/11/2019	ALBI On 07-May-20			Index Future	705.88	706.4180	705.8820	706.4180	0.00
26/11/2019	ALBI On 06-August-20			Index Future	718.93	719.4510	718.9270	719.4510	0.00
26/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	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
26/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2019	ES33 On 06-February-20			Bond Future	11.17	77.7961	11.1672	77.7961	350.00
26/11/2019	ES33 On 07-May-20			Bond Future	11.29	75.4183	11.2914	75.4183	0.00
26/11/2019	ES33 On 06-August-20			Bond Future	11.42	76.8010	11.4184	76.8010	0.00
26/11/2019	ES33 On 05-November-20			Bond Future	11.55	74.4554	11.5475	74.4554	0.00
26/11/2019	ES42 On 06-February-20			Bond Future	11.52	78.5060	11.5233	78.5060	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
26/11/2019	ES42 On 07-May-20			Bond Future	11.65	75.6702	11.6477	75.6702	0.00
26/11/2019	ES42 On 06-August-20			Bond Future	11.77	77.0566	11.7730	77.0566	0.00
26/11/2019	ES42 On 05-November-20			Bond Future	11.90	74.2461	11.8994	74.2461	0.00
26/11/2019	GOVI On 06-February-20			GOVI	685.41	685.9330	685.4050	685.9330	1,237.00
26/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	177250	17	177250	17	0.00
26/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	177450	17	177450	17	0.00
26/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	177350	17	177350	17	0.00
26/11/2019	GOVI On 07-May-20			GOVI	697.89	698.4170	697.8890	698.4170	0.00
26/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	221110	22	221110	22	0.00
26/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	220910	22	220910	22	0.00
26/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	221010	22	221010	22	0.00
26/11/2019	GOVI On 06-August-20			GOVI	710.79	711.3020	710.7860	711.3020	0.00
26/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
26/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	173440	17	173440	17	0.00
26/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	173340	17	173340	17	0.00
26/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	173540	17	173540	17	0.00
26/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2019	IGOV On 06-February-20			Index Future	259.14	259.1840	259.1390	259.1840	1,011.00
26/11/2019	IGOV On 07-May-20			Index Future	263.92	263.9640	263.9220	263.9640	47.00
26/11/2019	IGOV On 06-August-20			Index Future	268.86	268.8950	268.8610	268.8950	0.00
26/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
26/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
26/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0500	102.0600	102.0500	0.00
26/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
26/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.58	95.5500	95.5800	95.5500	0.00
26/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.59	94.5600	94.5900	94.5600	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
26/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.56	93.5200	93.5600	93.5200	0.00
26/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.49	93.4500	93.4900	93.4500	0.00
26/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.49	95.4500	95.4900	95.4500	51.00
26/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.46	95.4000	95.4600	95.4000	0.00
26/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.46	96.4000	96.4600	96.4000	0.00
26/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.24	100.1700	100.2400	100.1700	0.00
26/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.35	101.2600	101.3500	101.2600	0.00
26/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.50	94.4100	94.5000	94.4100	0.00
26/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.45	100.3600	100.4500	100.3600	0.00
26/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
26/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.56	91.4000	91.5600	91.4000	0.00
26/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.45	88.2800	88.4500	88.2800	0.00
26/11/2019	IS10 On 15-June-26			Interest Rate Swap	87.13	86.9400	87.1300	86.9400	0.00
26/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.31	89.1000	89.3100	89.1000	0.00
26/11/2019	IS10 On 21-December-26			Interest Rate Swap	93.16	92.9400	93.1600	92.9400	0.00
26/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.68	91.4500	91.6800	91.4500	0.00
26/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.77	93.5400	93.7700	93.5400	0.00
26/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.31	99.0900	99.3100	99.0900	0.00
26/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.68	99.4600	99.6800	99.4600	0.00
26/11/2019	IS10 On 22-March-28			Interest Rate Swap	93.08	92.8600	93.0800	92.8600	0.00
26/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.45	100.2400	100.4500	100.2400	0.00
26/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
26/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/11/2019	R023 On 06-February-20			Bond Future	7.48	104.2218	7.4834	104.2218	42,750.00
26/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	570	1	570	1	0.00
26/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	603	1	603	1	0.00
26/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	586	1	586	1	0.00
26/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	461	0	461	0	0.00
26/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	450	0	450	0	0.00
26/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	471	0	471	0	0.00
26/11/2019	R023 On 07-May-20			Bond Future	7.49	102.1860	7.4874	102.1860	13,512.00
26/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	175	0	175	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
26/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	181	0	181	0	0.00
26/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	169	0	169	0	0.00
26/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1674	2	1674	2	0.00
26/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1655	2	1655	2	0.00
26/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1636	2	1636	2	0.00
26/11/2019	R023 On 06-August-20			Bond Future	7.48	104.0704	7.4772	104.0704	0.00
26/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	646	1	646	1	0.00
26/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	669	1	669	1	0.00
26/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	658	1	658	1	0.00
26/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1123	1	1123	1	0.00
26/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1135	1	1135	1	0.00
26/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1146	1	1146	1	0.00
26/11/2019	R023 On 05-November-20			Bond Future	7.47	102.0896	7.4664	102.0896	0.00
26/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1003	1	1003	1	0.00
26/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	990	1	990	1	0.00
26/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1015	1	1015	1	0.00
26/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	1025	1	1025	1	0.00
26/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	1016	1	1016	1	0.00
26/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	1008	1	1008	1	0.00
26/11/2019	R035 On 06-February-20			Bond Future	9.96	95.7565	9.9590	95.7565	118,749.00
26/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	926	1	926	1	0.00
26/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	903	1	903	1	0.00
26/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	879	1	879	1	0.00
26/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3608	4	3608	4	0.00
26/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3504	3	3504	3	0.00
26/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3556	3	3556	3	0.00
26/11/2019	R035 On 07-May-20			Bond Future	10.04	92.9958	10.0372	92.9958	0.00
26/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	600	1	600	1	5,000.00
26/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2034	2	2034	2	5,000.00
26/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1286	1	1286	1	0.00
26/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2126	2	2126	2	3,530.00
26/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	709	1	709	1	3,530.00
26/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1334	1	1334	1	0.00
26/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5355	5	5355	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
26/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6248	6	6248	6	0.00
26/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1310	1	1310	1	0.00
26/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5463	5	5463	5	0.00
26/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	4115	4	4115	4	0.00
26/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3987	4	3987	4	0.00
26/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	5359	5	5359	5	0.00
26/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	7130	7	7130	7	0.00
26/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1369	1	1369	1	5,000.00
26/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5411	5	5411	5	0.00
26/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1671	2	1671	2	3,530.00
26/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7574	7	7574	7	0.00
26/11/2019	R035 On 06-August-20			Bond Future	10.12	94.7042	10.1160	94.7042	0.00
26/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	717	1	717	1	24,761.00
26/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	2952	3	2952	3	0.00
26/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	462	0	462	0	3,000.00
26/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	2919	3	2919	3	0.00
26/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	2985	3	2985	3	0.00
26/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4381	4	4381	4	0.00
26/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10831	11	10831	11	0.00
26/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4304	4	4304	4	0.00
26/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	9065	9	9065	9	0.00
26/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4342	4	4342	4	0.00
26/11/2019	R035 On 05-November-20			Bond Future	10.20	91.9836	10.1970	91.9836	0.00
26/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	4850	5	4850	5	0.00
26/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	4812	5	4812	5	0.00
26/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	4890	5	4890	5	0.00
26/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3968	4	3968	4	0.00
26/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3939	4	3939	4	0.00
26/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3910	4	3910	4	0.00
26/11/2019	R186 On 06-February-20			Bond Future	8.52	111.6390	8.5223	111.6390	101,307.00
26/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1344	1	1344	1	0.00
26/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	417	0	417	0	821.00
26/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1403	1	1403	1	0.00
26/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1202	1	1202	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	2982	3	2982	3	0.00
26/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1373	1	1373	1	0.00
26/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1168	1	1168	1	0.00
26/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1143	1	1143	1	0.00
26/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	422	0	422	0	821.00
26/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1324	1	1324	1	821.00
26/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2690	3	2690	3	0.00
26/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1193	1	1193	1	0.00
26/11/2019	R186 On 07-May-20			Bond Future	8.58	113.6706	8.5805	113.6706	1,650.00
26/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1679	2	1679	2	0.00
26/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	775	1	775	1	0.00
26/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3030	3	3030	3	0.00
26/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	509	1	509	1	0.00
26/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1156	1	1156	1	6,000.00
26/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	791	1	791	1	0.00
26/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	221	0	221	0	6,000.00
26/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	758	1	758	1	0.00
26/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3489	3	3489	3	0.00
26/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5543	5	5543	5	0.00
26/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1210	1	1210	1	6,000.00
26/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3414	3	3414	3	0.00
26/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4168	4	4168	4	2,500.00
26/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2753	3	2753	3	0.00
26/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3451	3	3451	3	0.00
26/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2105	2	2105	2	23,208.00
26/11/2019	R186 On 06-August-20			Bond Future	8.64	110.4588	8.6386	110.4588	0.00
26/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1665	2	1665	2	0.00
26/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1689	2	1689	2	0.00
26/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1641	2	1641	2	0.00
26/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	3071	3	3071	3	0.00
26/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	3043	3	3043	3	0.00
26/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	3015	3	3015	3	0.00
26/11/2019	R186 On 05-November-20			Bond Future	8.69	112.5331	8.6938	112.5331	0.00
26/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2681	3	2681	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
26/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2652	3	2652	3	0.00
26/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2623	3	2623	3	0.00
26/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2868	3	2868	3	0.00
26/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2888	3	2888	3	0.00
26/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2847	3	2847	3	0.00
26/11/2019	R197 On 06-February-20			Bond Future	301.80	302.2500	301.7967	302.2500	2,540.00
26/11/2019	R197 On 07-May-20			Bond Future	307.37	307.8237	307.3667	307.8237	0.00
26/11/2019	R197 On 06-August-20			Bond Future	305.39	305.8415	305.3854	305.8415	0.00
26/11/2019	R197 On 05-November-20			Bond Future	311.12	311.5813	311.1200	311.5813	0.00
26/11/2019	R202 On 06-February-20			Bond Future	227.42	226.9250	227.4156	226.9250	8,500.00
26/11/2019	R202 On 07-May-20			Bond Future	231.61	231.1097	231.6128	231.1097	0.00
26/11/2019	R202 On 06-August-20			Bond Future	231.85	231.3335	231.8531	231.3335	0.00
26/11/2019	R202 On 05-November-20			Bond Future	236.21	235.6750	236.2071	235.6750	0.00
26/11/2019	R208 On 06-February-20			Bond Future	6.59	102.6400	6.5874	102.6400	11,697.00
26/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	3	0	3	0	0.00
26/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	3	0	3	0	0.00
26/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	4	0	4	0	0.00
26/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	488	0	488	0	0.00
26/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	509	1	509	1	0.00
26/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	499	0	499	0	0.00
26/11/2019	R208 On 07-May-20			Bond Future	6.35	101.1045	6.3535	101.1045	0.00
26/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
26/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
26/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
26/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1328	1	1328	1	0.00
26/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1337	1	1337	1	0.00
26/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1319	1	1319	1	0.00
26/11/2019	R208 On 06-August-20			Bond Future	5.89	102.9730	5.8896	102.9730	0.00
26/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	66	0	66	0	0.00
26/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	68	0	68	0	0.00
26/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	64	0	64	0	0.00
26/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	275	0	275	0	0.00
26/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	271	0	271	0	0.00
26/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	267	0	267	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
26/11/2019	R208 On 05-November-20			Bond Future	4.79	101.4957	4.7899	101.4957	0.00
26/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	104	0	104	0	0.00
26/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	101	0	101	0	0.00
26/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	99	0	99	0	0.00
26/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	105	0	105	0	0.00
26/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	107	0	107	0	0.00
26/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	104	0	104	0	0.00
26/11/2019	R209 On 06-February-20			Bond Future	9.97	72.7901	9.9745	72.7901	106,926.00
26/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	600	1	600	1	0.00
26/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	433	0	433	0	7,500.00
26/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	617	1	617	1	0.00
26/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	584	1	584	1	0.00
26/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3602	4	3602	4	0.00
26/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3553	3	3553	3	0.00
26/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	4111	4	4111	4	0.00
26/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3504	3	3504	3	0.00
26/11/2019	R209 On 07-May-20			Bond Future	10.05	70.9635	10.0477	70.9635	0.00
26/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1072	1	1072	1	0.00
26/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1112	1	1112	1	0.00
26/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1092	1	1092	1	0.00
26/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4809	5	4809	5	0.00
26/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4763	5	4763	5	0.00
26/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4855	5	4855	5	0.00
26/11/2019	R209 On 06-August-20			Bond Future	10.12	72.2669	10.1213	72.2669	0.00
26/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
26/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
26/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
26/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	37234	37	37234	37	0.00
26/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	37342	37	37342	37	0.00
26/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	37125	37	37125	37	0.00
26/11/2019	R209 On 05-November-20			Bond Future	10.19	70.4754	10.1935	70.4754	0.00
26/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3226	3	3226	3	0.00
26/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3286	3	3286	3	0.00
26/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3256	3	3256	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
26/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4358	4	4358	4	0.00
26/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	4328	4	4328	4	0.00
26/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4389	4	4389	4	0.00
26/11/2019	R210 On 06-February-20			Bond Future	188.74	188.7487	188.7413	188.7487	1,772.00
26/11/2019	R210 On 07-May-20			Bond Future	189.57	189.5794	189.5746	189.5794	0.00
26/11/2019	R210 On 06-August-20			Bond Future	193.16	193.1585	193.1597	193.1585	0.00
26/11/2019	R210 On 05-November-20			Bond Future	194.06	194.0613	194.0647	194.0613	0.00
26/11/2019	R212 On 06-February-20			Bond Future	161.78	161.7896	161.7808	161.7896	7,963.00
26/11/2019	R212 On 07-May-20			Bond Future	164.77	164.7731	164.7666	164.7731	0.00
26/11/2019	R212 On 06-August-20			Bond Future	165.59	165.5901	165.5886	165.5901	0.00
26/11/2019	R212 On 05-November-20			Bond Future	168.70	168.6977	168.6981	168.6977	0.00
26/11/2019	R213 On 06-February-20			Bond Future	9.53	86.2376	9.5285	86.2376	24,118.00
26/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	929	1	929	1	0.00
26/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	907	1	907	1	0.00
26/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	885	1	885	1	0.00
26/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2466	2	2466	2	0.00
26/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2505	2	2505	2	0.00
26/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2427	2	2427	2	0.00
26/11/2019	R213 On 07-May-20			Bond Future	9.60	84.2551	9.6001	84.2551	0.00
26/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	882	1	882	1	0.00
26/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	900	1	900	1	0.00
26/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	918	1	918	1	0.00
26/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4407	4	4407	4	0.00
26/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4495	4	4495	4	0.00
26/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4451	4	4451	4	0.00
26/11/2019	R213 On 06-August-20			Bond Future	9.67	85.8040	9.6718	85.8040	0.00
26/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	1874	2	1874	2	0.00
26/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	1925	2	1925	2	0.00
26/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	1900	2	1900	2	0.00
26/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	4074	4	4074	4	0.00
26/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	4040	4	4040	4	0.00
26/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	4108	4	4108	4	0.00
26/11/2019	R213 On 05-November-20			Bond Future	9.75	83.8661	9.7464	83.8661	0.00
26/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3044	3	3044	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
26/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3074	3	3074	3	0.00
26/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3104	3	3104	3	0.00
26/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3879	4	3879	4	0.00
26/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3933	4	3933	4	0.00
26/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3906	4	3906	4	0.00
26/11/2019	R214 On 06-February-20			Bond Future	10.25	70.8779	10.2498	70.8779	17,680.00
26/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	532	1	532	1	0.00
26/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	564	1	564	1	0.00
26/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	2447	2	2447	2	0.00
26/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	286	0	286	0	1,000.00
26/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	819	1	819	1	1,000.00
26/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	548	1	548	1	0.00
26/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	4036	4	4036	4	0.00
26/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	5165	5	5165	5	0.00
26/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3984	4	3984	4	0.00
26/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	3292	3	3292	3	0.00
26/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	4089	4	4089	4	0.00
26/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1384	1	1384	1	1,000.00
26/11/2019	R214 On 07-May-20			Bond Future	10.32	68.8696	10.3234	68.8696	0.00
26/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1173	1	1173	1	0.00
26/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1194	1	1194	1	0.00
26/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	432	0	432	0	1,250.00
26/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1518	2	1518	2	1,250.00
26/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	3922	4	3922	4	0.00
26/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1152	1	1152	1	0.00
26/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4893	5	4893	5	0.00
26/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	4183	4	4183	4	0.00
26/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	7270	7	7270	7	0.00
26/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1869	2	1869	2	1,250.00
26/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4847	5	4847	5	0.00
26/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4800	5	4800	5	0.00
26/11/2019	R214 On 06-August-20			Bond Future	10.40	70.1343	10.3973	70.1343	0.00
26/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2114	2	2114	2	0.00
26/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2140	2	2140	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
26/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2167	2	2167	2	0.00
26/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4759	5	4759	5	0.00
26/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4837	5	4837	5	0.00
26/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4798	5	4798	5	0.00
26/11/2019	R214 On 05-November-20			Bond Future	10.47	68.1568	10.4726	68.1568	0.00
26/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3348	3	3348	3	0.00
26/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3378	3	3378	3	0.00
26/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3318	3	3318	3	0.00
26/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4763	5	4763	5	0.00
26/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4729	5	4729	5	0.00
26/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4696	5	4696	5	0.00
26/11/2019	R248 On 06-February-20			Bond Future	10.33	89.6286	10.3267	89.6286	93,517.00
26/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	458	0	458	0	0.00
26/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	426	0	426	0	0.00
26/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	442	0	442	0	0.00
26/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5682	6	5682	6	0.00
26/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	5538	6	5538	6	0.00
26/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5610	6	5610	6	0.00
26/11/2019	R248 On 07-May-20			Bond Future	10.40	86.8199	10.4026	86.8199	0.00
26/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1252	1	1252	1	0.00
26/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1301	1	1301	1	0.00
26/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1277	1	1277	1	0.00
26/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	6426	6	6426	6	0.00
26/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	6489	6	6489	6	0.00
26/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	6364	6	6364	6	0.00
26/11/2019	R248 On 06-August-20			Bond Future	10.48	88.4140	10.4790	88.4140	0.00
26/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	666	1	666	1	20,640.00
26/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3011	3	3011	3	0.00
26/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3081	3	3081	3	0.00
26/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	415	0	415	0	3,000.00
26/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3046	3	3046	3	0.00
26/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5339	5	5339	5	0.00
26/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5293	5	5293	5	0.00
26/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	13395	13	13395	13	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
26/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5385	5	5385	5	0.00
26/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	11220	11	11220	11	0.00
26/11/2019	R248 On 05-November-20			Bond Future	10.56	85.6392	10.5568	85.6392	0.00
26/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3096	3	3096	3	0.00
26/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3064	3	3064	3	0.00
26/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3033	3	3033	3	0.00
26/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	7269	7	7269	7	0.00
26/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	7321	7	7321	7	0.00
26/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	7217	7	7217	7	0.00