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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
27/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	2025 On 06-February-20			Bond Future	136.45	136.6503	136.4456	136.6503	4,913.00
27/11/2019	2025 On 07-May-20			Bond Future	138.96	139.1724	138.9641	139.1724	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
27/11/2019	2025 On 06-August-20			Bond Future	140.09	140.2988	140.0867	140.2988	0.00
27/11/2019	2025 On 05-November-20			Bond Future	142.72	142.9335	142.7176	142.9335	0.00
27/11/2019	2029 On 06-February-20			Bond Future	101.60	101.4734	101.5976	101.4734	3,860.00
27/11/2019	2029 On 07-May-20			Bond Future	102.36	102.2336	102.3603	102.2336	0.00
27/11/2019	2029 On 06-August-20			Bond Future	104.30	104.1670	104.2963	104.1670	0.00
27/11/2019	2029 On 05-November-20			Bond Future	105.11	104.9803	105.1121	104.9803	0.00
27/11/2019	2030 On 06-February-20			Bond Future	9.22	91.9490	9.2235	91.9490	78,246.00
27/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	820	1	820	1	5,820.00
27/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1175	1	1175	1	0.00
27/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1509	1	1509	1	0.00
27/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	84	0	84	0	5,820.00
27/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2042	2	2042	2	0.00
27/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1204	1	1204	1	0.00
27/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1233	1	1233	1	0.00
27/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1620	2	1620	2	0.00
27/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1686	2	1686	2	0.00
27/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1348	2	1348	2	5,000.00
27/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5286	6	5286	6	0.00
27/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	975	1	975	1	5,000.00
27/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1653	2	1653	2	0.00
27/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2195	3	2195	3	0.00
27/11/2019	2030 On 07-May-20			Bond Future	9.29	93.6237	9.2942	93.6237	0.00
27/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	965	1	965	1	0.00
27/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	945	1	945	1	0.00
27/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	926	1	926	1	0.00
27/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4020	4	4020	4	0.00
27/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4063	4	4063	4	0.00
27/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3978	4	3978	4	0.00
27/11/2019	2030 On 06-August-20			Bond Future	9.37	91.3394	9.3664	91.3394	0.00
27/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	1862	2	1862	2	0.00
27/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	1917	2	1917	2	0.00
27/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	1890	2	1890	2	0.00
27/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3463	4	3463	4	0.00
27/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3431	4	3431	4	0.00

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27/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3495	4	3495	4	0.00
27/11/2019	2030 On 05-November-20			Bond Future	9.43	93.0574	9.4317	93.0574	0.00
27/11/2019	2030 On 05-November-20	9.04	Call	Bond Future	2033	2	2033	2	1,000.00
27/11/2019	2030 On 05-November-20	8.34	Call	Bond Future	652	1	652	1	1,000.00
27/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3035	3	3035	3	0.00
27/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3066	3	3066	3	0.00
27/11/2019	2030 On 05-November-20	10.06	Call	Bond Future	5519	5	5519	5	0.00
27/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2006	2	2006	2	16,000.00
27/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6820	7	6820	7	0.00
27/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3098	3	3098	3	0.00
27/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	885	1	885	1	16,000.00
27/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4344	5	4344	5	0.00
27/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3280	4	3280	4	0.00
27/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6241	7	6241	7	0.00
27/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1650	2	1650	2	16,000.00
27/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3331	4	3331	4	0.00
27/11/2019	2030 On 05-November-20	10.06	Put	Bond Future	2014	2	2014	2	1,000.00
27/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3305	4	3305	4	0.00
27/11/2019	2030 On 05-November-20	9.04	Put	Bond Future	4311	5	4311	5	0.00
27/11/2019	2030 On 05-November-20	8.34	Put	Bond Future	7188	8	7188	8	0.00
27/11/2019	2032 On 06-February-20			Bond Future	9.60	93.0315	9.5987	93.0315	69,176.00
27/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	951	1	951	1	0.00
27/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	978	1	978	1	0.00
27/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	925	1	925	1	0.00
27/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2387	3	2387	3	0.00
27/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2345	3	2345	3	0.00
27/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2304	3	2304	3	0.00
27/11/2019	2032 On 07-May-20			Bond Future	9.67	90.5663	9.6742	90.5663	0.00
27/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1077	1	1077	1	0.00
27/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1121	1	1121	1	0.00
27/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1098	1	1098	1	0.00
27/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4387	5	4387	5	0.00
27/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4341	5	4341	5	0.00
27/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4433	5	4433	5	0.00

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27/11/2019	2032 On 06-August-20			Bond Future	9.75	92.2333	9.7504	92.2333	0.00
27/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2159	2	2159	2	0.00
27/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2188	2	2188	2	0.00
27/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2217	2	2217	2	0.00
27/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4029	4	4029	4	0.00
27/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4103	4	4103	4	0.00
27/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4066	4	4066	4	0.00
27/11/2019	2032 On 05-November-20			Bond Future	9.83	89.8094	9.8254	89.8094	0.00
27/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3406	3	3406	3	0.00
27/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	8757	8	8757	8	0.00
27/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2425	2	2425	2	1,000.00
27/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3439	3	3439	3	0.00
27/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1252	1	1252	1	1,000.00
27/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3373	3	3373	3	0.00
27/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3847	4	3847	4	0.00
27/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	7042	8	7042	8	0.00
27/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1349	2	1349	2	1,000.00
27/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3786	4	3786	4	0.00
27/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4885	5	4885	5	0.00
27/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3816	4	3816	4	0.00
27/11/2019	2033 On 06-February-20			Bond Future	101.13	101.1324	101.1309	101.1324	6,260.00
27/11/2019	2033 On 07-May-20			Bond Future	101.80	101.8034	101.8021	101.8034	0.00
27/11/2019	2033 On 06-August-20			Bond Future	103.73	103.7286	103.7275	103.7286	0.00
27/11/2019	2033 On 05-November-20			Bond Future	104.45	104.4551	104.4540	104.4551	0.00
27/11/2019	2037 On 06-February-20			Bond Future	10.05	87.2711	10.0515	87.2711	71,492.00
27/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	738	1	738	1	0.00
27/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	715	1	715	1	0.00
27/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	693	1	693	1	0.00
27/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3566	4	3566	4	0.00
27/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3620	4	3620	4	0.00
27/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3512	4	3512	4	0.00
27/11/2019	2037 On 07-May-20			Bond Future	10.13	88.8606	10.1317	88.8606	0.00
27/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1163	1	1163	1	0.00
27/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1187	1	1187	1	0.00

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27/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1212	1	1212	1	0.00
27/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5087	6	5087	6	0.00
27/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5192	6	5192	6	0.00
27/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5139	6	5139	6	0.00
27/11/2019	2037 On 06-August-20			Bond Future	10.21	86.2362	10.2139	86.2362	0.00
27/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2376	2	2376	2	0.00
27/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2407	2	2407	2	0.00
27/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2345	2	2345	2	0.00
27/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4906	5	4906	5	0.00
27/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4863	5	4863	5	0.00
27/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4820	5	4820	5	0.00
27/11/2019	2037 On 05-November-20			Bond Future	10.29	87.8600	10.2894	87.8600	0.00
27/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	3904	4	3904	4	0.00
27/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	3833	4	3833	4	0.00
27/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	3868	4	3868	4	0.00
27/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4673	5	4673	5	0.00
27/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4602	5	4602	5	0.00
27/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4638	5	4638	5	0.00
27/11/2019	2038 On 06-February-20			Bond Future	115.63	115.6338	115.6322	115.6338	10,721.00
27/11/2019	2038 On 07-May-20			Bond Future	117.77	117.7680	117.7664	117.7680	0.00
27/11/2019	2038 On 06-August-20			Bond Future	118.30	118.3013	118.3000	118.3013	0.00
27/11/2019	2038 On 05-November-20			Bond Future	120.52	120.5228	120.5217	120.5228	0.00
27/11/2019	2040 On 06-February-20			Bond Future	10.21	89.5174	10.2129	89.5174	47,188.00
27/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	539	1	539	1	0.00
27/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
27/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	579	1	579	1	0.00
27/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	16	0	16	0	0.00
27/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	559	1	559	1	0.00
27/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4268	5	4268	5	0.00
27/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4205	5	4205	5	0.00
27/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	10268	11	10268	11	0.00
27/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4331	5	4331	5	0.00
27/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	16014	17	16014	17	0.00
27/11/2019	2040 On 07-May-20			Bond Future	10.29	91.1477	10.2948	91.1477	0.00

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27/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	746	1	746	1	2,640.00
27/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2027	2	2027	2	2,640.00
27/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1300	1	1300	1	0.00
27/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1274	1	1274	1	0.00
27/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1248	1	1248	1	0.00
27/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5740	6	5740	6	0.00
27/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5626	6	5626	6	0.00
27/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5683	6	5683	6	0.00
27/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4328	5	4328	5	0.00
27/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	7169	8	7169	8	0.00
27/11/2019	2040 On 06-August-20			Bond Future	10.38	88.3144	10.3788	88.3144	0.00
27/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2462	2	2462	2	0.00
27/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2528	3	2528	3	0.00
27/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2495	3	2495	3	0.00
27/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5232	6	5232	6	0.00
27/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5140	6	5140	6	0.00
27/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5186	6	5186	6	0.00
27/11/2019	2040 On 05-November-20			Bond Future	10.46	89.9778	10.4562	89.9778	0.00
27/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1545	2	1545	2	2,000.00
27/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	2910	3	2910	3	2,000.00
27/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	3937	4	3937	4	0.00
27/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	3974	4	3974	4	0.00
27/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9302	9	9302	9	0.00
27/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4011	4	4011	4	0.00
27/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5071	6	5071	6	0.00
27/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2057	2	2057	2	2,000.00
27/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	9132	10	9132	10	0.00
27/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6407	7	6407	7	0.00
27/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5032	6	5032	6	0.00
27/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5110	6	5110	6	0.00
27/11/2019	2044 On 06-February-20			Bond Future	10.28	86.1689	10.2815	86.1689	50,185.00
27/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	495	1	495	1	0.00
27/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	18	0	18	0	328.00
27/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	443	0	443	0	328.00

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27/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	514	1	514	1	0.00
27/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	4514	4	4514	4	0.00
27/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	477	0	477	0	0.00
27/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4599	5	4599	5	0.00
27/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4732	5	4732	5	0.00
27/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	751	1	751	1	328.00
27/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4665	5	4665	5	0.00
27/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4867	5	4867	5	0.00
27/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	10271	11	10271	11	0.00
27/11/2019	2044 On 07-May-20			Bond Future	10.36	87.7383	10.3614	87.7383	0.00
27/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	5124	5	5124	5	0.00
27/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1181	1	1181	1	0.00
27/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	391	0	391	0	100.00
27/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	1716	2	1716	2	100.00
27/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	328	0	328	0	556.00
27/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1232	1	1232	1	0.00
27/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	520	1	520	1	129.00
27/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	1685	2	1685	2	129.00
27/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	6599	6	6599	6	0.00
27/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1207	1	1207	1	0.00
27/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1506	2	1506	2	556.00
27/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6220	6	6220	6	0.00
27/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1373	2	1373	2	556.00
27/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1263	2	1263	2	100.00
27/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9603	10	9603	10	0.00
27/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5118	6	5118	6	0.00
27/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5737	6	5737	6	0.00
27/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4751	5	4751	5	0.00
27/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5796	6	5796	6	0.00
27/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	8080	9	8080	9	0.00
27/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4802	5	4802	5	0.00
27/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1771	2	1771	2	129.00
27/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	9028	10	9028	10	0.00
27/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5678	6	5678	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
27/11/2019	2044 On 06-August-20			Bond Future	10.44	84.9674	10.4432	84.9674	0.00
27/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	768	1	768	1	602.00
27/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	1836	2	1836	2	0.00
27/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2193	2	2193	2	602.00
27/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	398	0	398	0	140.00
27/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1318	1	1318	1	140.00
27/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	1893	2	1893	2	0.00
27/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	6782	7	6782	7	0.00
27/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	5991	6	5991	6	0.00
27/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	1865	2	1865	2	0.00
27/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6427	7	6427	7	0.00
27/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2414	3	2414	3	140.00
27/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12604	13	12604	13	0.00
27/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7654	8	7654	8	0.00
27/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6373	7	6373	7	0.00
27/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2084	3	2084	3	602.00
27/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6482	7	6482	7	0.00
27/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5849	6	5849	6	0.00
27/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9740	10	9740	10	0.00
27/11/2019	2044 On 05-November-20			Bond Future	10.52	86.5678	10.5185	86.5678	0.00
27/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	8509	8	8509	8	0.00
27/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	3942	4	3942	4	0.00
27/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	1979	2	1979	2	1,815.00
27/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	2661	3	2661	3	0.00
27/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4016	4	4016	4	0.00
27/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	8756	8	8756	8	0.00
27/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	2692	3	2692	3	568.00
27/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1102	1	1102	1	568.00
27/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	7486	7	7486	7	0.00
27/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	592	1	592	1	1,815.00
27/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	2848	3	2848	3	1,815.00
27/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	3979	4	3979	4	0.00
27/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5263	6	5263	6	0.00
27/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6741	7	6741	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
27/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5222	6	5222	6	0.00
27/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2813	3	2813	3	1,815.00
27/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2339	3	2339	3	1,815.00
27/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	14682	15	14682	15	0.00
27/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11256	12	11256	12	0.00
27/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7043	8	7043	8	0.00
27/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8361	9	8361	9	0.00
27/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6992	8	6992	8	0.00
27/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5303	6	5303	6	0.00
27/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2422	3	2422	3	568.00
27/11/2019	2046 On 06-February-20			Bond Future	106.53	107.0073	106.5312	107.0073	11,575.00
27/11/2019	2046 On 07-May-20			Bond Future	106.75	107.2342	106.7494	107.2342	0.00
27/11/2019	2046 On 06-August-20			Bond Future	108.77	109.2619	108.7682	109.2619	0.00
27/11/2019	2046 On 05-November-20			Bond Future	109.01	109.5179	109.0150	109.5179	0.00
27/11/2019	2050 On 06-February-20			Bond Future	108.48	108.6923	108.4775	108.6923	11,755.00
27/11/2019	2050 On 07-May-20			Bond Future	110.48	110.6983	110.4798	110.6983	0.00
27/11/2019	2050 On 06-August-20			Bond Future	110.69	110.9114	110.6892	110.9114	0.00
27/11/2019	2050 On 05-November-20			Bond Future	112.77	112.9942	112.7679	112.9942	0.00
27/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	AL37 On 06-February-20			Index Future	677.82	676.7130	677.8200	676.7130	0.00
27/11/2019	AL37 On 07-May-20			Index Future	690.17	689.0390	690.1670	689.0390	0.00
27/11/2019	AL37 On 06-August-20			Index Future	702.92	701.7720	702.9210	701.7720	0.00
27/11/2019	AL7T On 06-February-20			Index Future	781.39	778.6480	781.3940	778.6480	0.00
27/11/2019	AL7T On 07-May-20			Index Future	795.63	792.8310	795.6280	792.8310	0.00
27/11/2019	AL7T On 06-August-20			Index Future	810.33	807.4820	810.3310	807.4820	0.00
27/11/2019	ALBI On 06-February-20			Index Future	696.23	693.2550	696.2260	693.2550	414.00
27/11/2019	ALBI On 07-May-20			Index Future	708.91	705.8820	708.9080	705.8820	0.00
27/11/2019	ALBI On 06-August-20			Index Future	722.01	718.9270	722.0080	718.9270	0.00
27/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	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
27/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2019	ES33 On 06-February-20			Bond Future	11.10	77.7149	11.1012	77.7149	350.00
27/11/2019	ES33 On 07-May-20			Bond Future	11.22	75.3368	11.2230	75.3368	0.00
27/11/2019	ES33 On 06-August-20			Bond Future	11.35	76.7205	11.3474	76.7205	0.00
27/11/2019	ES33 On 05-November-20			Bond Future	11.47	74.3742	11.4738	74.3742	0.00
27/11/2019	ES42 On 06-February-20			Bond Future	11.45	78.4470	11.4524	78.4470	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
27/11/2019	ES42 On 07-May-20			Bond Future	11.57	75.6113	11.5741	75.6113	0.00
27/11/2019	ES42 On 06-August-20			Bond Future	11.70	76.9991	11.6967	76.9991	0.00
27/11/2019	ES42 On 05-November-20			Bond Future	11.82	74.1883	11.8202	74.1883	0.00
27/11/2019	GOVI On 06-February-20			GOVI	688.44	685.4050	688.4400	685.4050	1,237.00
27/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	146900	18	146900	18	0.00
27/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	147100	18	147100	18	0.00
27/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	147000	18	147000	18	0.00
27/11/2019	GOVI On 07-May-20			GOVI	700.98	697.8890	700.9800	697.8890	0.00
27/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	190200	22	190200	22	0.00
27/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	190000	22	190000	22	0.00
27/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	190100	22	190100	22	0.00
27/11/2019	GOVI On 06-August-20			GOVI	713.93	710.7860	713.9340	710.7860	0.00
27/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
27/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	141960	17	141960	17	0.00
27/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	141860	17	141860	17	0.00
27/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	142060	17	142060	17	0.00
27/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2019	IGOV On 06-February-20			Index Future	258.96	259.1390	258.9600	259.1390	1,011.00
27/11/2019	IGOV On 07-May-20			Index Future	263.74	263.9220	263.7400	263.9220	47.00
27/11/2019	IGOV On 06-August-20			Index Future	268.68	268.8610	268.6750	268.8610	0.00
27/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
27/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
27/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
27/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
27/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5800	95.5500	95.5800	0.00
27/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.56	94.5900	94.5600	94.5900	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
27/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.51	93.5600	93.5100	93.5600	0.00
27/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.44	93.4900	93.4400	93.4900	0.00
27/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.42	95.4900	95.4200	95.4900	51.00
27/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.37	95.4600	95.3700	95.4600	0.00
27/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.35	96.4600	96.3500	96.4600	0.00
27/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.12	100.2400	100.1200	100.2400	0.00
27/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.20	101.3500	101.2000	101.3500	0.00
27/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.32	94.5000	94.3200	94.5000	0.00
27/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.26	100.4500	100.2600	100.4500	0.00
27/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
27/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.19	91.5600	91.1900	91.5600	0.00
27/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.07	88.4500	88.0700	88.4500	0.00
27/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.73	87.1300	86.7300	87.1300	0.00
27/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.90	89.3100	88.9000	89.3100	0.00
27/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.75	93.1600	92.7500	93.1600	0.00
27/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.26	91.6800	91.2600	91.6800	0.00
27/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.35	93.7700	93.3500	93.7700	0.00
27/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.89	99.3100	98.8900	99.3100	0.00
27/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.26	99.6800	99.2600	99.6800	0.00
27/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.64	93.0800	92.6400	93.0800	0.00
27/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.02	100.4500	100.0200	100.4500	0.00
27/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
27/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/11/2019	R023 On 06-February-20			Bond Future	7.43	104.2196	7.4288	104.2196	42,746.00
27/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	572	1	572	1	0.00
27/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	607	1	607	1	0.00
27/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	590	1	590	1	0.00
27/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	317	0	317	0	0.00
27/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	308	0	308	0	0.00
27/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	326	0	326	0	0.00
27/11/2019	R023 On 07-May-20			Bond Future	7.43	102.1853	7.4274	102.1853	13,512.00
27/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	139	0	139	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
27/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	145	0	145	0	0.00
27/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	133	0	133	0	0.00
27/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1489	2	1489	2	0.00
27/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1469	2	1469	2	0.00
27/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1450	2	1450	2	0.00
27/11/2019	R023 On 06-August-20			Bond Future	7.41	104.0729	7.4106	104.0729	0.00
27/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	621	1	621	1	0.00
27/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	645	1	645	1	0.00
27/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	633	1	633	1	0.00
27/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	946	1	946	1	0.00
27/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	957	1	957	1	0.00
27/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	968	1	968	1	0.00
27/11/2019	R023 On 05-November-20			Bond Future	7.39	102.0933	7.3920	102.0933	0.00
27/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	999	1	999	1	0.00
27/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	987	1	987	1	0.00
27/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1012	1	1012	1	0.00
27/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	865	1	865	1	0.00
27/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	857	1	857	1	0.00
27/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	849	1	849	1	0.00
27/11/2019	R035 On 06-February-20			Bond Future	9.89	95.6488	9.8945	95.6488	118,749.00
27/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	879	1	879	1	0.00
27/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	853	1	853	1	0.00
27/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	828	1	828	1	0.00
27/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3088	4	3088	4	0.00
27/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2988	4	2988	4	0.00
27/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3038	4	3038	4	0.00
27/11/2019	R035 On 07-May-20			Bond Future	9.97	92.8876	9.9705	92.8876	0.00
27/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	547	1	547	1	5,000.00
27/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2061	2	2061	2	5,000.00
27/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1260	1	1260	1	0.00
27/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2158	2	2158	2	3,530.00
27/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	657	1	657	1	3,530.00
27/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1311	1	1311	1	0.00
27/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6436	6	6436	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
27/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1286	1	1286	1	0.00
27/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5507	5	5507	5	0.00
27/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3665	4	3665	4	0.00
27/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4961	5	4961	5	0.00
27/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3541	4	3541	4	0.00
27/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4859	5	4859	5	0.00
27/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6601	7	6601	7	0.00
27/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1080	1	1080	1	5,000.00
27/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4910	5	4910	5	0.00
27/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1346	2	1346	2	3,530.00
27/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7044	8	7044	8	0.00
27/11/2019	R035 On 06-August-20			Bond Future	10.05	94.5970	10.0469	94.5970	0.00
27/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	721	1	721	1	24,761.00
27/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3056	3	3056	3	0.00
27/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3021	3	3021	3	0.00
27/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	457	0	457	0	3,000.00
27/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3091	3	3091	3	0.00
27/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3997	4	3997	4	0.00
27/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3923	4	3923	4	0.00
27/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10340	11	10340	11	0.00
27/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8583	9	8583	9	0.00
27/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3960	4	3960	4	0.00
27/11/2019	R035 On 05-November-20			Bond Future	10.13	91.8753	10.1256	91.8753	0.00
27/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	4908	5	4908	5	0.00
27/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	4869	5	4869	5	0.00
27/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	4948	5	4948	5	0.00
27/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3530	4	3530	4	0.00
27/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3501	4	3501	4	0.00
27/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3473	4	3473	4	0.00
27/11/2019	R186 On 06-February-20			Bond Future	8.46	111.5827	8.4631	111.5827	101,305.00
27/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1426	1	1426	1	0.00
27/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	418	0	418	0	821.00
27/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1490	1	1490	1	0.00
27/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1272	1	1272	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
27/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1458	1	1458	1	0.00
27/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3180	3	3180	3	0.00
27/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	930	1	930	1	0.00
27/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	908	1	908	1	0.00
27/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	297	0	297	0	821.00
27/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1071	1	1071	1	821.00
27/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2369	3	2369	3	0.00
27/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	952	1	952	1	0.00
27/11/2019	R186 On 07-May-20			Bond Future	8.52	113.6151	8.5182	113.6151	1,650.00
27/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1761	2	1761	2	0.00
27/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	802	1	802	1	0.00
27/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3182	3	3182	3	0.00
27/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	521	1	521	1	0.00
27/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1208	1	1208	1	6,000.00
27/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	819	1	819	1	0.00
27/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	222	0	222	0	6,000.00
27/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	784	1	784	1	0.00
27/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3186	3	3186	3	0.00
27/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5215	6	5215	6	0.00
27/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1032	1	1032	1	6,000.00
27/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3113	3	3113	3	0.00
27/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3851	4	3851	4	2,500.00
27/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2476	3	2476	3	0.00
27/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3149	3	3149	3	0.00
27/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1857	2	1857	2	23,208.00
27/11/2019	R186 On 06-August-20			Bond Future	8.57	110.4058	8.5728	110.4058	0.00
27/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1542	2	1542	2	0.00
27/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1569	2	1569	2	0.00
27/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1514	2	1514	2	0.00
27/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2609	3	2609	3	0.00
27/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2584	3	2584	3	0.00
27/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2559	3	2559	3	0.00
27/11/2019	R186 On 05-November-20			Bond Future	8.62	112.4803	8.6244	112.4803	0.00
27/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2589	3	2589	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
27/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2559	3	2559	3	0.00
27/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2529	3	2529	3	0.00
27/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2432	3	2432	3	0.00
27/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2452	3	2452	3	0.00
27/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2414	3	2414	3	0.00
27/11/2019	R197 On 06-February-20			Bond Future	301.78	301.7967	301.7771	301.7967	2,540.00
27/11/2019	R197 On 07-May-20			Bond Future	307.35	307.3667	307.3473	307.3667	0.00
27/11/2019	R197 On 06-August-20			Bond Future	305.37	305.3854	305.3661	305.3854	0.00
27/11/2019	R197 On 05-November-20			Bond Future	311.10	311.1200	311.1008	311.1200	0.00
27/11/2019	R202 On 06-February-20			Bond Future	227.41	227.4156	227.4104	227.4156	8,500.00
27/11/2019	R202 On 07-May-20			Bond Future	231.61	231.6128	231.6079	231.6128	0.00
27/11/2019	R202 On 06-August-20			Bond Future	231.85	231.8531	231.8485	231.8531	0.00
27/11/2019	R202 On 05-November-20			Bond Future	236.20	236.2071	236.2028	236.2071	0.00
27/11/2019	R208 On 06-February-20			Bond Future	6.59	102.6355	6.5916	102.6355	11,818.00
27/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	1	0	1	0	0.00
27/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	1	0	1	0	0.00
27/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	1	0	1	0	0.00
27/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	489	0	489	0	0.00
27/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	511	1	511	1	0.00
27/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	500	0	500	0	0.00
27/11/2019	R208 On 07-May-20			Bond Future	6.36	101.1014	6.3587	101.1014	0.00
27/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
27/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
27/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
27/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1332	1	1332	1	0.00
27/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1341	1	1341	1	0.00
27/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1324	1	1324	1	0.00
27/11/2019	R208 On 06-August-20			Bond Future	5.90	102.9731	5.8967	102.9731	0.00
27/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	43	0	43	0	0.00
27/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	45	0	45	0	0.00
27/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	41	0	41	0	0.00
27/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	257	0	257	0	0.00
27/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	252	0	252	0	0.00
27/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	248	0	248	0	0.00

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27/11/2019	R208 On 05-November-20			Bond Future	4.80	101.4970	4.8011	101.4970	0.00
27/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	93	0	93	0	0.00
27/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	91	0	91	0	0.00
27/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	89	0	89	0	0.00
27/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	99	0	99	0	0.00
27/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	101	0	101	0	0.00
27/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	97	0	97	0	0.00
27/11/2019	R209 On 06-February-20			Bond Future	9.91	72.6981	9.9106	72.6981	106,636.00
27/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	550	1	550	1	0.00
27/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	380	0	380	0	7,500.00
27/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	567	1	567	1	0.00
27/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	532	1	532	1	0.00
27/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3155	4	3155	4	0.00
27/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3107	4	3107	4	0.00
27/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3662	4	3662	4	0.00
27/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3059	4	3059	4	0.00
27/11/2019	R209 On 07-May-20			Bond Future	9.98	70.8709	9.9818	70.8709	0.00
27/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1034	1	1034	1	0.00
27/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1076	1	1076	1	0.00
27/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1055	1	1055	1	0.00
27/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4368	5	4368	5	0.00
27/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4324	5	4324	5	0.00
27/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4413	5	4413	5	0.00
27/11/2019	R209 On 06-August-20			Bond Future	10.05	72.1748	10.0533	72.1748	0.00
27/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
27/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
27/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
27/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36823	37	36823	37	0.00
27/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36931	37	36931	37	0.00
27/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36714	37	36714	37	0.00
27/11/2019	R209 On 05-November-20			Bond Future	10.12	70.3824	10.1233	70.3824	0.00
27/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3169	3	3169	3	0.00
27/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3232	3	3232	3	0.00
27/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3201	3	3201	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
27/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3884	4	3884	4	0.00
27/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3855	4	3855	4	0.00
27/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3914	4	3914	4	0.00
27/11/2019	R210 On 06-February-20			Bond Future	188.73	188.7413	188.7350	188.7413	1,772.00
27/11/2019	R210 On 07-May-20			Bond Future	189.57	189.5746	189.5686	189.5746	0.00
27/11/2019	R210 On 06-August-20			Bond Future	193.15	193.1597	193.1538	193.1597	0.00
27/11/2019	R210 On 05-November-20			Bond Future	194.06	194.0647	194.0591	194.0647	0.00
27/11/2019	R212 On 06-February-20			Bond Future	161.77	161.7808	161.7681	161.7808	7,963.00
27/11/2019	R212 On 07-May-20			Bond Future	164.75	164.7666	164.7540	164.7666	0.00
27/11/2019	R212 On 06-August-20			Bond Future	165.58	165.5886	165.5760	165.5886	0.00
27/11/2019	R212 On 05-November-20			Bond Future	168.69	168.6981	168.6855	168.6981	0.00
27/11/2019	R213 On 06-February-20			Bond Future	9.46	86.1176	9.4590	86.1176	24,118.00
27/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	940	1	940	1	0.00
27/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	916	1	916	1	0.00
27/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	892	1	892	1	0.00
27/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2059	2	2059	2	0.00
27/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2096	3	2096	3	0.00
27/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2022	2	2022	2	0.00
27/11/2019	R213 On 07-May-20			Bond Future	9.53	84.1342	9.5281	84.1342	0.00
27/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	926	1	926	1	0.00
27/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	946	1	946	1	0.00
27/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	965	1	965	1	0.00
27/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4031	4	4031	4	0.00
27/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4116	4	4116	4	0.00
27/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4074	4	4074	4	0.00
27/11/2019	R213 On 06-August-20			Bond Future	9.60	85.6834	9.5971	85.6834	0.00
27/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	1811	2	1811	2	0.00
27/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	1865	2	1865	2	0.00
27/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	1838	2	1838	2	0.00
27/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3582	4	3582	4	0.00
27/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3549	4	3549	4	0.00
27/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3614	4	3614	4	0.00
27/11/2019	R213 On 05-November-20			Bond Future	9.67	83.7443	9.6689	83.7443	0.00
27/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	2999	3	2999	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
27/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3030	3	3030	3	0.00
27/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3062	3	3062	3	0.00
27/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3398	4	3398	4	0.00
27/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3449	4	3449	4	0.00
27/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3423	4	3423	4	0.00
27/11/2019	R214 On 06-February-20			Bond Future	10.18	70.8166	10.1805	70.8166	17,680.00
27/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	475	1	475	1	0.00
27/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	508	1	508	1	0.00
27/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	2529	2	2529	2	0.00
27/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	233	0	233	0	1,000.00
27/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	780	1	780	1	1,000.00
27/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	492	1	492	1	0.00
27/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3539	4	3539	4	0.00
27/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4672	5	4672	5	0.00
27/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3487	4	3487	4	0.00
27/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2812	3	2812	3	0.00
27/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3591	4	3591	4	0.00
27/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1025	1	1025	1	1,000.00
27/11/2019	R214 On 07-May-20			Bond Future	10.25	68.8082	10.2520	68.8082	0.00
27/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1213	1	1213	1	0.00
27/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1236	1	1236	1	0.00
27/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	436	0	436	0	1,250.00
27/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1578	2	1578	2	1,250.00
27/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4117	4	4117	4	0.00
27/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1190	1	1190	1	0.00
27/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4483	5	4483	5	0.00
27/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3795	4	3795	4	0.00
27/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6826	7	6826	7	0.00
27/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1615	2	1615	2	1,250.00
27/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4438	5	4438	5	0.00
27/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4393	5	4393	5	0.00
27/11/2019	R214 On 06-August-20			Bond Future	10.32	70.0740	10.3237	70.0740	0.00
27/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2048	2	2048	2	0.00
27/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2076	2	2076	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
27/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2105	2	2105	2	0.00
27/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4240	5	4240	5	0.00
27/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4314	5	4314	5	0.00
27/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4277	5	4277	5	0.00
27/11/2019	R214 On 05-November-20			Bond Future	10.40	68.0961	10.3968	68.0961	0.00
27/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3310	3	3310	3	0.00
27/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3342	3	3342	3	0.00
27/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3278	3	3278	3	0.00
27/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4257	5	4257	5	0.00
27/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4226	5	4226	5	0.00
27/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4194	5	4194	5	0.00
27/11/2019	R248 On 06-February-20			Bond Future	10.25	89.5925	10.2522	89.5925	93,517.00
27/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	449	0	449	0	0.00
27/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	415	0	415	0	0.00
27/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	431	0	431	0	0.00
27/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5074	6	5074	6	0.00
27/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4932	6	4932	6	0.00
27/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5002	6	5002	6	0.00
27/11/2019	R248 On 07-May-20			Bond Future	10.33	86.7844	10.3257	86.7844	0.00
27/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1217	1	1217	1	0.00
27/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1270	1	1270	1	0.00
27/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1243	1	1243	1	0.00
27/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5785	6	5785	6	0.00
27/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5846	6	5846	6	0.00
27/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5724	6	5724	6	0.00
27/11/2019	R248 On 06-August-20			Bond Future	10.40	88.3806	10.3996	88.3806	0.00
27/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	670	1	670	1	20,640.00
27/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3041	3	3041	3	0.00
27/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3116	3	3116	3	0.00
27/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	410	0	410	0	3,000.00
27/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3079	3	3079	3	0.00
27/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4752	5	4752	5	0.00
27/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4709	5	4709	5	0.00
27/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12770	13	12770	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
27/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4796	5	4796	5	0.00
27/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10604	11	10604	11	0.00
27/11/2019	R248 On 05-November-20			Bond Future	10.47	85.6062	10.4748	85.6062	0.00
27/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3083	3	3083	3	0.00
27/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3049	3	3049	3	0.00
27/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3016	3	3016	3	0.00
27/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6623	7	6623	7	0.00
27/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6673	7	6673	7	0.00
27/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6573	7	6573	7	0.00