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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
28/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	2025 On 06-February-20			Bond Future	136.34	136.4456	136.3443	136.4456	4,913.00
28/11/2019	2025 On 07-May-20			Bond Future	138.86	138.9641	138.8609	138.9641	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
28/11/2019	2025 On 06-August-20			Bond Future	139.98	140.0867	139.9817	140.0867	0.00
28/11/2019	2025 On 05-November-20			Bond Future	142.61	142.7176	142.6107	142.7176	0.00
28/11/2019	2029 On 06-February-20			Bond Future	101.68	101.5976	101.6812	101.5976	3,860.00
28/11/2019	2029 On 07-May-20			Bond Future	102.45	102.3603	102.4455	102.3603	0.00
28/11/2019	2029 On 06-August-20			Bond Future	104.38	104.2963	104.3831	104.2963	0.00
28/11/2019	2029 On 05-November-20			Bond Future	105.20	105.1121	105.2007	105.1121	0.00
28/11/2019	2030 On 06-February-20			Bond Future	9.27	92.3704	9.2742	92.3704	78,246.00
28/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	707	1	707	1	5,820.00
28/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1032	1	1032	1	0.00
28/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1343	2	1343	2	0.00
28/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	65	0	65	0	5,820.00
28/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	1845	2	1845	2	0.00
28/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1058	1	1058	1	0.00
28/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1085	1	1085	1	0.00
28/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1781	2	1781	2	0.00
28/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1851	2	1851	2	0.00
28/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1490	1	1490	1	5,000.00
28/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5575	5	5575	5	0.00
28/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1086	1	1086	1	5,000.00
28/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1816	2	1816	2	0.00
28/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2390	2	2390	2	0.00
28/11/2019	2030 On 07-May-20			Bond Future	9.35	94.0529	9.3469	94.0529	0.00
28/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	869	1	869	1	0.00
28/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	851	1	851	1	0.00
28/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	833	1	833	1	0.00
28/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4240	4	4240	4	0.00
28/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4284	4	4284	4	0.00
28/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4196	4	4196	4	0.00
28/11/2019	2030 On 06-August-20			Bond Future	9.42	91.7768	9.4212	91.7768	0.00
28/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	1728	2	1728	2	0.00
28/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	1780	2	1780	2	0.00
28/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	1754	2	1754	2	0.00
28/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3647	3	3647	3	0.00
28/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3614	3	3614	3	0.00

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28/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3681	3	3681	3	0.00
28/11/2019	2030 On 05-November-20			Bond Future	9.49	93.5030	9.4887	93.5030	0.00
28/11/2019	2030 On 05-November-20	9.04	Call	Bond Future	1902	2	1902	2	1,000.00
28/11/2019	2030 On 05-November-20	8.34	Call	Bond Future	592	1	592	1	1,000.00
28/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	2869	3	2869	3	0.00
28/11/2019	2030 On 05-November-20	10.06	Call	Bond Future	5297	6	5297	6	0.00
28/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	2900	3	2900	3	0.00
28/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	1876	2	1876	2	16,000.00
28/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6579	7	6579	7	0.00
28/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	2931	3	2931	3	0.00
28/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	809	1	809	1	16,000.00
28/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4539	4	4539	4	0.00
28/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3438	3	3438	3	0.00
28/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6491	6	6491	6	0.00
28/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3491	3	3491	3	0.00
28/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1735	2	1735	2	16,000.00
28/11/2019	2030 On 05-November-20	10.06	Put	Bond Future	2118	2	2118	2	1,000.00
28/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3465	3	3465	3	0.00
28/11/2019	2030 On 05-November-20	9.04	Put	Bond Future	4506	4	4506	4	0.00
28/11/2019	2030 On 05-November-20	8.34	Put	Bond Future	7454	7	7454	7	0.00
28/11/2019	2032 On 06-February-20			Bond Future	9.64	93.4549	9.6390	93.4549	69,137.00
28/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	847	1	847	1	0.00
28/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	872	1	872	1	0.00
28/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	823	1	823	1	0.00
28/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2550	2	2550	2	0.00
28/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2506	2	2506	2	0.00
28/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2464	2	2464	2	0.00
28/11/2019	2032 On 07-May-20			Bond Future	9.72	90.9975	9.7159	90.9975	0.00
28/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	992	1	992	1	0.00
28/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1034	1	1034	1	0.00
28/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1013	1	1013	1	0.00
28/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4571	4	4571	4	0.00
28/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4524	4	4524	4	0.00
28/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4619	4	4619	4	0.00

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28/11/2019	2032 On 06-August-20			Bond Future	9.79	92.6728	9.7936	92.6728	0.00
28/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2041	2	2041	2	0.00
28/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2069	2	2069	2	0.00
28/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2097	2	2097	2	0.00
28/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4185	4	4185	4	0.00
28/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4260	4	4260	4	0.00
28/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4222	4	4222	4	0.00
28/11/2019	2032 On 05-November-20			Bond Future	9.87	90.2571	9.8702	90.2571	0.00
28/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3261	3	3261	3	0.00
28/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	8533	9	8533	9	0.00
28/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2308	2	2308	2	1,000.00
28/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3294	3	3294	3	0.00
28/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1176	1	1176	1	1,000.00
28/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3230	3	3230	3	0.00
28/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3984	4	3984	4	0.00
28/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	7246	7	7246	7	0.00
28/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1406	1	1406	1	1,000.00
28/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3922	4	3922	4	0.00
28/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	5047	5	5047	5	0.00
28/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3952	4	3952	4	0.00
28/11/2019	2033 On 06-February-20			Bond Future	100.85	101.1309	100.8456	101.1309	6,260.00
28/11/2019	2033 On 07-May-20			Bond Future	101.51	101.8021	101.5115	101.8021	0.00
28/11/2019	2033 On 06-August-20			Bond Future	103.43	103.7275	103.4313	103.7275	0.00
28/11/2019	2033 On 05-November-20			Bond Future	104.15	104.4540	104.1525	104.4540	0.00
28/11/2019	2037 On 06-February-20			Bond Future	10.10	87.7381	10.0967	87.7381	71,679.00
28/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	641	1	641	1	0.00
28/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	620	1	620	1	0.00
28/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	600	1	600	1	0.00
28/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3800	4	3800	4	0.00
28/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3857	4	3857	4	0.00
28/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3744	4	3744	4	0.00
28/11/2019	2037 On 07-May-20			Bond Future	10.18	89.3361	10.1785	89.3361	0.00
28/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1062	1	1062	1	0.00
28/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1085	1	1085	1	0.00

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28/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1108	1	1108	1	0.00
28/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5318	5	5318	5	0.00
28/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5426	5	5426	5	0.00
28/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5372	5	5372	5	0.00
28/11/2019	2037 On 06-August-20			Bond Future	10.26	86.7207	10.2623	86.7207	0.00
28/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2233	2	2233	2	0.00
28/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2263	2	2263	2	0.00
28/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2204	2	2204	2	0.00
28/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5106	5	5106	5	0.00
28/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	5062	5	5062	5	0.00
28/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	5018	5	5018	5	0.00
28/11/2019	2037 On 05-November-20			Bond Future	10.34	88.3537	10.3394	88.3537	0.00
28/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	3727	4	3727	4	0.00
28/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	3658	4	3658	4	0.00
28/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	3692	4	3692	4	0.00
28/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4846	5	4846	5	0.00
28/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4773	5	4773	5	0.00
28/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4809	5	4809	5	0.00
28/11/2019	2038 On 06-February-20			Bond Future	115.63	115.6322	115.6314	115.6322	10,721.00
28/11/2019	2038 On 07-May-20			Bond Future	117.77	117.7664	117.7657	117.7664	0.00
28/11/2019	2038 On 06-August-20			Bond Future	118.30	118.3000	118.2994	118.3000	0.00
28/11/2019	2038 On 05-November-20			Bond Future	120.52	120.5217	120.5210	120.5217	0.00
28/11/2019	2040 On 06-February-20			Bond Future	10.25	90.0143	10.2530	90.0143	47,175.00
28/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	467	1	467	1	0.00
28/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
28/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	503	1	503	1	0.00
28/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	12	0	12	0	0.00
28/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	485	1	485	1	0.00
28/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4504	4	4504	4	0.00
28/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4440	4	4440	4	0.00
28/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	10574	10	10574	10	0.00
28/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4569	4	4569	4	0.00
28/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	16325	16	16325	16	0.00
28/11/2019	2040 On 07-May-20			Bond Future	10.34	91.6538	10.3363	91.6538	0.00

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28/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	679	1	679	1	2,640.00
28/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	1896	2	1896	2	2,640.00
28/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1201	1	1201	1	0.00
28/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1177	1	1177	1	0.00
28/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1153	1	1153	1	0.00
28/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5960	6	5960	6	0.00
28/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5844	6	5844	6	0.00
28/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5902	6	5902	6	0.00
28/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4512	4	4512	4	0.00
28/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	7419	7	7419	7	0.00
28/11/2019	2040 On 06-August-20			Bond Future	10.42	88.8300	10.4217	88.8300	0.00
28/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2328	2	2328	2	0.00
28/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2391	3	2391	3	0.00
28/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2359	2	2359	2	0.00
28/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5420	5	5420	5	0.00
28/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5325	5	5325	5	0.00
28/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5372	5	5372	5	0.00
28/11/2019	2040 On 05-November-20			Bond Future	10.50	90.5031	10.5004	90.5031	0.00
28/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1457	2	1457	2	2,000.00
28/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	2775	3	2775	3	2,000.00
28/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	3774	4	3774	4	0.00
28/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	3810	4	3810	4	0.00
28/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9053	9	9053	9	0.00
28/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	3846	4	3846	4	0.00
28/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5235	5	5235	5	0.00
28/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2136	2	2136	2	2,000.00
28/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	9371	9	9371	9	0.00
28/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6600	6	6600	6	0.00
28/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5195	5	5195	5	0.00
28/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5275	5	5275	5	0.00
28/11/2019	2044 On 06-February-20			Bond Future	10.33	86.7097	10.3267	86.7097	49,212.00
28/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	421	0	421	0	0.00
28/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	13	0	13	0	328.00
28/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	374	0	374	0	328.00

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28/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	4234	5	4234	5	0.00
28/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	437	1	437	1	0.00
28/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	405	0	405	0	0.00
28/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4876	5	4876	5	0.00
28/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	5013	5	5013	5	0.00
28/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	824	1	824	1	328.00
28/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4944	5	4944	5	0.00
28/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	5152	5	5152	5	0.00
28/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	10619	10	10619	10	0.00
28/11/2019	2044 On 07-May-20			Bond Future	10.41	88.2891	10.4081	88.2891	0.00
28/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	4874	5	4874	5	0.00
28/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1077	1	1077	1	0.00
28/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	346	0	346	0	100.00
28/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	1582	2	1582	2	100.00
28/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	289	0	289	0	556.00
28/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1125	1	1125	1	0.00
28/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	463	1	463	1	129.00
28/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	1553	2	1553	2	129.00
28/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	6320	7	6320	7	0.00
28/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1383	2	1383	2	556.00
28/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	5948	6	5948	6	0.00
28/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1101	1	1101	1	0.00
28/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1460	1	1460	1	556.00
28/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1344	1	1344	1	100.00
28/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9923	10	9923	10	0.00
28/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5354	5	5354	5	0.00
28/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5991	6	5991	6	0.00
28/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4977	5	4977	5	0.00
28/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	6052	6	6052	6	0.00
28/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	8382	8	8382	8	0.00
28/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	5030	5	5030	5	0.00
28/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1880	2	1880	2	129.00
28/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	9342	9	9342	9	0.00
28/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5931	6	5931	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
28/11/2019	2044 On 06-August-20			Bond Future	10.49	85.5285	10.4915	85.5285	0.00
28/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	1713	2	1713	2	0.00
28/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	702	1	702	1	602.00
28/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2054	2	2054	2	602.00
28/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	359	0	359	0	140.00
28/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1220	1	1220	1	140.00
28/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	1767	2	1767	2	0.00
28/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	6520	7	6520	7	0.00
28/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	1740	2	1740	2	0.00
28/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	5744	6	5744	6	0.00
28/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2532	2	2532	2	140.00
28/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6668	6	6668	6	0.00
28/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12932	13	12932	13	0.00
28/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7922	8	7922	8	0.00
28/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6613	6	6613	6	0.00
28/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2188	2	2188	2	602.00
28/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	6076	6	6076	6	0.00
28/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6725	6	6725	6	0.00
28/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	10040	10	10040	10	0.00
28/11/2019	2044 On 05-November-20			Bond Future	10.57	87.1396	10.5683	87.1396	0.00
28/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	3759	4	3759	4	0.00
28/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	1862	2	1862	2	1,815.00
28/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	2518	3	2518	3	0.00
28/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	8237	9	8237	9	0.00
28/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	3831	4	3831	4	0.00
28/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	8481	9	8481	9	0.00
28/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	2548	3	2548	3	568.00
28/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1025	1	1025	1	568.00
28/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	7229	7	7229	7	0.00
28/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	546	1	546	1	1,815.00
28/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	2699	3	2699	3	1,815.00
28/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	3795	4	3795	4	0.00
28/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5452	5	5452	5	0.00
28/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6965	7	6965	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
28/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5411	5	5411	5	0.00
28/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2929	3	2929	3	1,815.00
28/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2437	2	2437	2	1,815.00
28/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	15009	15	15009	15	0.00
28/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11553	11	11553	11	0.00
28/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7273	7	7273	7	0.00
28/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8617	8	8617	8	0.00
28/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2524	2	2524	2	568.00
28/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	7221	7	7221	7	0.00
28/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5493	5	5493	5	0.00
28/11/2019	2046 On 06-February-20			Bond Future	106.53	106.5312	106.5306	106.5312	11,575.00
28/11/2019	2046 On 07-May-20			Bond Future	106.75	106.7494	106.7488	106.7494	0.00
28/11/2019	2046 On 06-August-20			Bond Future	108.77	108.7682	108.7678	108.7682	0.00
28/11/2019	2046 On 05-November-20			Bond Future	109.01	109.0150	109.0148	109.0150	0.00
28/11/2019	2050 On 06-February-20			Bond Future	108.26	108.4775	108.2640	108.4775	11,755.00
28/11/2019	2050 On 07-May-20			Bond Future	110.26	110.4798	110.2623	110.4798	0.00
28/11/2019	2050 On 06-August-20			Bond Future	110.47	110.6892	110.4675	110.6892	0.00
28/11/2019	2050 On 05-November-20			Bond Future	112.54	112.7679	112.5421	112.7679	0.00
28/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	AL37 On 06-February-20			Index Future	677.06	677.8200	677.0630	677.8200	0.00
28/11/2019	AL37 On 07-May-20			Index Future	689.40	690.1670	689.3960	690.1670	0.00
28/11/2019	AL37 On 06-August-20			Index Future	702.14	702.9210	702.1360	702.9210	0.00
28/11/2019	AL7T On 06-February-20			Index Future	779.43	781.3940	779.4340	781.3940	0.00
28/11/2019	AL7T On 07-May-20			Index Future	793.63	795.6280	793.6330	795.6280	0.00
28/11/2019	AL7T On 06-August-20			Index Future	808.30	810.3310	808.2990	810.3310	0.00
28/11/2019	ALBI On 06-February-20			Index Future	694.23	696.2260	694.2310	696.2260	414.00
28/11/2019	ALBI On 07-May-20			Index Future	706.88	708.9080	706.8770	708.9080	0.00
28/11/2019	ALBI On 06-August-20			Index Future	719.94	722.0080	719.9400	722.0080	0.00
28/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	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
28/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2019	ES33 On 06-February-20			Bond Future	11.15	78.0861	11.1462	78.0861	350.00
28/11/2019	ES33 On 07-May-20			Bond Future	11.27	75.7148	11.2696	75.7148	0.00
28/11/2019	ES33 On 06-August-20			Bond Future	11.40	77.1057	11.3957	77.1057	0.00
28/11/2019	ES33 On 05-November-20			Bond Future	11.52	74.7667	11.5239	74.7667	0.00
28/11/2019	ES42 On 06-February-20			Bond Future	11.49	78.8980	11.4922	78.8980	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
28/11/2019	ES42 On 07-May-20			Bond Future	11.62	76.0706	11.6154	76.0706	0.00
28/11/2019	ES42 On 06-August-20			Bond Future	11.74	77.4671	11.7395	77.4671	0.00
28/11/2019	ES42 On 05-November-20			Bond Future	11.86	74.6650	11.8646	74.6650	0.00
28/11/2019	GOVI On 06-February-20			GOVI	686.39	688.4400	686.3880	688.4400	1,243.00
28/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	167420	15	167420	15	0.00
28/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	167620	15	167620	15	0.00
28/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	167520	15	167520	15	0.00
28/11/2019	GOVI On 07-May-20			GOVI	698.89	700.9800	698.8910	700.9800	0.00
28/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	211090	19	211090	19	0.00
28/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	210890	19	210890	19	0.00
28/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	210990	19	210990	19	0.00
28/11/2019	GOVI On 06-August-20			GOVI	711.81	713.9340	711.8070	713.9340	0.00
28/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
28/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	163230	14	163230	14	0.00
28/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	163130	14	163130	14	0.00
28/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	163330	14	163330	14	0.00
28/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2019	IGOV On 06-February-20			Index Future	258.72	258.9600	258.7230	258.9600	1,011.00
28/11/2019	IGOV On 07-May-20			Index Future	263.50	263.7400	263.4990	263.7400	47.00
28/11/2019	IGOV On 06-August-20			Index Future	268.43	268.6750	268.4300	268.6750	0.00
28/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
28/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
28/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.07	102.0600	102.0700	102.0600	0.00
28/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
28/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.57	95.5500	95.5700	95.5500	0.00
28/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.58	94.5600	94.5800	94.5600	0.00

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28/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.54	93.5100	93.5400	93.5100	0.00
28/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.48	93.4400	93.4800	93.4400	0.00
28/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.46	95.4200	95.4600	95.4200	51.00
28/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.41	95.3700	95.4100	95.3700	0.00
28/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.41	96.3500	96.4100	96.3500	0.00
28/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.18	100.1200	100.1800	100.1200	0.00
28/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.27	101.2000	101.2700	101.2000	0.00
28/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.41	94.3200	94.4100	94.3200	0.00
28/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.37	100.2600	100.3700	100.2600	0.00
28/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
28/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.39	91.1900	91.3900	91.1900	0.00
28/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.27	88.0700	88.2700	88.0700	0.00
28/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.94	86.7300	86.9400	86.7300	0.00
28/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.11	88.9000	89.1100	88.9000	0.00
28/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.97	92.7500	92.9700	92.7500	0.00
28/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.48	91.2600	91.4800	91.2600	0.00
28/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.57	93.3500	93.5700	93.3500	0.00
28/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.11	98.8900	99.1100	98.8900	0.00
28/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.48	99.2600	99.4800	99.2600	0.00
28/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.88	92.6400	92.8800	92.6400	0.00
28/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.27	100.0200	100.2700	100.0200	0.00
28/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
28/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
28/11/2019	R023 On 06-February-20			Bond Future	7.47	104.3667	7.4661	104.3667	42,651.00
28/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	511	1	511	1	0.00
28/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	545	1	545	1	0.00
28/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	528	1	528	1	0.00
28/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	356	0	356	0	0.00
28/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	346	0	346	0	0.00
28/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	366	0	366	0	0.00
28/11/2019	R023 On 07-May-20			Bond Future	7.47	102.3353	7.4683	102.3353	13,512.00
28/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	121	0	121	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
28/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	126	0	126	0	0.00
28/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	115	0	115	0	0.00
28/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1573	1	1573	1	0.00
28/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1553	1	1553	1	0.00
28/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1533	1	1533	1	0.00
28/11/2019	R023 On 06-August-20			Bond Future	7.46	104.2259	7.4560	104.2259	0.00
28/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	575	1	575	1	0.00
28/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	598	1	598	1	0.00
28/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	587	1	587	1	0.00
28/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1004	1	1004	1	0.00
28/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1015	1	1015	1	0.00
28/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1027	1	1027	1	0.00
28/11/2019	R023 On 05-November-20			Bond Future	7.44	102.2491	7.4426	102.2491	0.00
28/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	943	1	943	1	0.00
28/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	930	1	930	1	0.00
28/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	955	1	955	1	0.00
28/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	915	1	915	1	0.00
28/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	907	1	907	1	0.00
28/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	898	1	898	1	0.00
28/11/2019	R035 On 06-February-20			Bond Future	9.93	96.1174	9.9346	96.1174	118,721.00
28/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	778	1	778	1	0.00
28/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	754	1	754	1	0.00
28/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	731	1	731	1	0.00
28/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3283	3	3283	3	0.00
28/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3179	3	3179	3	0.00
28/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3231	3	3231	3	0.00
28/11/2019	R035 On 07-May-20			Bond Future	10.01	93.3648	10.0120	93.3648	0.00
28/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	495	1	495	1	5,000.00
28/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	1929	2	1929	2	5,000.00
28/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1165	1	1165	1	0.00
28/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2022	2	2022	2	3,530.00
28/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	597	1	597	1	3,530.00
28/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1213	1	1213	1	0.00
28/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6201	6	6201	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
28/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1188	1	1188	1	0.00
28/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5286	6	5286	6	0.00
28/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3830	4	3830	4	0.00
28/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5162	5	5162	5	0.00
28/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3703	4	3703	4	0.00
28/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	5058	5	5058	5	0.00
28/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6838	7	6838	7	0.00
28/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1142	1	1142	1	5,000.00
28/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5110	5	5110	5	0.00
28/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1422	1	1422	1	3,530.00
28/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7289	7	7289	7	0.00
28/11/2019	R035 On 06-August-20			Bond Future	10.09	95.0833	10.0899	95.0833	0.00
28/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	665	1	665	1	24,761.00
28/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	2907	3	2907	3	0.00
28/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	2873	3	2873	3	0.00
28/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	418	0	418	0	3,000.00
28/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	2940	3	2940	3	0.00
28/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4152	4	4152	4	0.00
28/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4076	4	4076	4	0.00
28/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10604	10	10604	10	0.00
28/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8830	9	8830	9	0.00
28/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4114	4	4114	4	0.00
28/11/2019	R035 On 05-November-20			Bond Future	10.17	92.3707	10.1700	92.3707	0.00
28/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	4726	5	4726	5	0.00
28/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	4688	5	4688	5	0.00
28/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	4765	5	4765	5	0.00
28/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3657	4	3657	4	0.00
28/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3628	4	3628	4	0.00
28/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3598	3	3598	3	0.00
28/11/2019	R186 On 06-February-20			Bond Future	8.50	111.9057	8.5040	111.9057	100,824.00
28/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1294	1	1294	1	0.00
28/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	359	0	359	0	821.00
28/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1355	1	1355	1	0.00
28/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1148	1	1148	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
28/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1324	1	1324	1	0.00
28/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	2992	3	2992	3	0.00
28/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1019	1	1019	1	0.00
28/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	996	1	996	1	0.00
28/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	331	0	331	0	821.00
28/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1170	1	1170	1	821.00
28/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2532	2	2532	2	0.00
28/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1043	1	1043	1	0.00
28/11/2019	R186 On 07-May-20			Bond Future	8.56	113.9441	8.5612	113.9441	1,650.00
28/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1644	2	1644	2	0.00
28/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	731	1	731	1	0.00
28/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3024	3	3024	3	0.00
28/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	469	1	469	1	0.00
28/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1115	1	1115	1	6,000.00
28/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	748	1	748	1	0.00
28/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	195	0	195	0	6,000.00
28/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	715	1	715	1	0.00
28/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3343	3	3343	3	0.00
28/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5415	5	5415	5	0.00
28/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1101	1	1101	1	6,000.00
28/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3268	3	3268	3	0.00
28/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4026	4	4026	4	2,500.00
28/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2610	2	2610	2	0.00
28/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3306	3	3306	3	0.00
28/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1967	2	1967	2	23,208.00
28/11/2019	R186 On 06-August-20			Bond Future	8.62	110.7411	8.6182	110.7411	0.00
28/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1441	2	1441	2	0.00
28/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1467	2	1467	2	0.00
28/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1415	2	1415	2	0.00
28/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2740	3	2740	3	0.00
28/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2715	3	2715	3	0.00
28/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2689	3	2689	3	0.00
28/11/2019	R186 On 05-November-20			Bond Future	8.67	112.8219	8.6722	112.8219	0.00
28/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2465	3	2465	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
28/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2435	3	2435	3	0.00
28/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2405	3	2405	3	0.00
28/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2544	2	2544	2	0.00
28/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2564	2	2564	2	0.00
28/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2524	2	2524	2	0.00
28/11/2019	R197 On 06-February-20			Bond Future	301.77	301.7771	301.7700	301.7771	2,540.00
28/11/2019	R197 On 07-May-20			Bond Future	307.34	307.3473	307.3402	307.3473	0.00
28/11/2019	R197 On 06-August-20			Bond Future	305.36	305.3661	305.3590	305.3661	0.00
28/11/2019	R197 On 05-November-20			Bond Future	311.09	311.1008	311.0937	311.1008	0.00
28/11/2019	R202 On 06-February-20			Bond Future	226.66	227.4104	226.6617	227.4104	8,500.00
28/11/2019	R202 On 07-May-20			Bond Future	230.85	231.6079	230.8457	231.6079	0.00
28/11/2019	R202 On 06-August-20			Bond Future	231.07	231.8485	231.0720	231.8485	0.00
28/11/2019	R202 On 05-November-20			Bond Future	235.41	236.2028	235.4117	236.2028	0.00
28/11/2019	R208 On 06-February-20			Bond Future	6.59	102.6310	6.5930	102.6310	12,012.00
28/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	1	0	1	0	0.00
28/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	1	0	1	0	0.00
28/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	1	0	1	0	0.00
28/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	491	0	491	0	0.00
28/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	513	1	513	1	0.00
28/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	502	1	502	1	0.00
28/11/2019	R208 On 07-May-20			Bond Future	6.36	101.0970	6.3604	101.0970	0.00
28/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
28/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
28/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
28/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1334	1	1334	1	0.00
28/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1343	1	1343	1	0.00
28/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1325	1	1325	1	0.00
28/11/2019	R208 On 06-August-20			Bond Future	5.90	102.9687	5.8991	102.9687	0.00
28/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	43	0	43	0	0.00
28/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	44	0	44	0	0.00
28/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	41	0	41	0	0.00
28/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	258	0	258	0	0.00
28/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	253	0	253	0	0.00
28/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	249	0	249	0	0.00

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28/11/2019	R208 On 05-November-20			Bond Future	4.80	101.4926	4.8049	101.4926	0.00
28/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	92	0	92	0	0.00
28/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	90	0	90	0	0.00
28/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	88	0	88	0	0.00
28/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	99	0	99	0	0.00
28/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	101	0	101	0	0.00
28/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	98	0	98	0	0.00
28/11/2019	R209 On 06-February-20			Bond Future	9.96	73.0940	9.9559	73.0940	106,341.00
28/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	474	1	474	1	0.00
28/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	322	0	322	0	7,500.00
28/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	490	1	490	1	0.00
28/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	458	1	458	1	0.00
28/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3361	3	3361	3	0.00
28/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3311	3	3311	3	0.00
28/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3885	4	3885	4	0.00
28/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3262	3	3262	3	0.00
28/11/2019	R209 On 07-May-20			Bond Future	10.03	71.2741	10.0285	71.2741	0.00
28/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	946	1	946	1	0.00
28/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	986	1	986	1	0.00
28/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	966	1	966	1	0.00
28/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4565	4	4565	4	0.00
28/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4519	4	4519	4	0.00
28/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4611	4	4611	4	0.00
28/11/2019	R209 On 06-August-20			Bond Future	10.10	72.5857	10.1014	72.5857	0.00
28/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
28/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
28/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
28/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	37114	37	37114	37	0.00
28/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	37222	37	37222	37	0.00
28/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	37005	37	37005	37	0.00
28/11/2019	R209 On 05-November-20			Bond Future	10.17	70.8010	10.1730	70.8010	0.00
28/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3020	3	3020	3	0.00
28/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3082	3	3082	3	0.00
28/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3051	3	3051	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
28/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4031	4	4031	4	0.00
28/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	4001	4	4001	4	0.00
28/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4061	4	4061	4	0.00
28/11/2019	R210 On 06-February-20			Bond Future	188.73	188.7350	188.7326	188.7350	1,772.00
28/11/2019	R210 On 07-May-20			Bond Future	189.57	189.5686	189.5662	189.5686	0.00
28/11/2019	R210 On 06-August-20			Bond Future	193.15	193.1538	193.1515	193.1538	0.00
28/11/2019	R210 On 05-November-20			Bond Future	194.06	194.0591	194.0568	194.0591	0.00
28/11/2019	R212 On 06-February-20			Bond Future	161.76	161.7681	161.7636	161.7681	7,963.00
28/11/2019	R212 On 07-May-20			Bond Future	164.75	164.7540	164.7494	164.7540	0.00
28/11/2019	R212 On 06-August-20			Bond Future	165.57	165.5760	165.5715	165.5760	0.00
28/11/2019	R212 On 05-November-20			Bond Future	168.68	168.6855	168.6810	168.6855	0.00
28/11/2019	R213 On 06-February-20			Bond Future	9.50	86.5327	9.5045	86.5327	24,118.00
28/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	829	1	829	1	0.00
28/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	807	1	807	1	0.00
28/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	785	1	785	1	0.00
28/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2222	2	2222	2	0.00
28/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2261	2	2261	2	0.00
28/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2183	2	2183	2	0.00
28/11/2019	R213 On 07-May-20			Bond Future	9.58	84.5570	9.5751	84.5570	0.00
28/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	844	1	844	1	0.00
28/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	862	1	862	1	0.00
28/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	880	1	880	1	0.00
28/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4223	4	4223	4	0.00
28/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4310	4	4310	4	0.00
28/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4266	4	4266	4	0.00
28/11/2019	R213 On 06-August-20			Bond Future	9.65	86.1144	9.6459	86.1144	0.00
28/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	1694	2	1694	2	0.00
28/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	1746	2	1746	2	0.00
28/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	1720	2	1720	2	0.00
28/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3745	4	3745	4	0.00
28/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3712	4	3712	4	0.00
28/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3779	4	3779	4	0.00
28/11/2019	R213 On 05-November-20			Bond Future	9.72	84.1833	9.7195	84.1833	0.00
28/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	2854	3	2854	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
28/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	2884	3	2884	3	0.00
28/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	2915	3	2915	3	0.00
28/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3538	3	3538	3	0.00
28/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3591	3	3591	3	0.00
28/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3564	3	3564	3	0.00
28/11/2019	R214 On 06-February-20			Bond Future	10.22	71.2571	10.2206	71.2571	17,680.00
28/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	414	0	414	0	0.00
28/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	443	1	443	1	0.00
28/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	2354	3	2354	3	0.00
28/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	197	0	197	0	1,000.00
28/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	693	1	693	1	1,000.00
28/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	428	0	428	0	0.00
28/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3731	4	3731	4	0.00
28/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4891	5	4891	5	0.00
28/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3678	3	3678	3	0.00
28/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2980	3	2980	3	0.00
28/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3785	4	3785	4	0.00
28/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1106	1	1106	1	1,000.00
28/11/2019	R214 On 07-May-20			Bond Future	10.29	69.2569	10.2933	69.2569	0.00
28/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1125	1	1125	1	0.00
28/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1147	1	1147	1	0.00
28/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	394	0	394	0	1,250.00
28/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1474	2	1474	2	1,250.00
28/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	3938	4	3938	4	0.00
28/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1104	1	1104	1	0.00
28/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4657	4	4657	4	0.00
28/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3950	4	3950	4	0.00
28/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	7044	7	7044	7	0.00
28/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1697	2	1697	2	1,250.00
28/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4610	4	4610	4	0.00
28/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4564	4	4564	4	0.00
28/11/2019	R214 On 06-August-20			Bond Future	10.37	70.5310	10.3663	70.5310	0.00
28/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	1937	2	1937	2	0.00
28/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	1964	2	1964	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
28/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	1992	2	1992	2	0.00
28/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4392	4	4392	4	0.00
28/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4469	4	4469	4	0.00
28/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4430	4	4430	4	0.00
28/11/2019	R214 On 05-November-20			Bond Future	10.44	68.5617	10.4406	68.5617	0.00
28/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3174	3	3174	3	0.00
28/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3205	3	3205	3	0.00
28/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3143	3	3143	3	0.00
28/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4392	4	4392	4	0.00
28/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4360	4	4360	4	0.00
28/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4328	4	4328	4	0.00
28/11/2019	R248 On 06-February-20			Bond Future	10.30	90.1896	10.2974	90.1896	94,380.00
28/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	379	0	379	0	0.00
28/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	349	0	349	0	0.00
28/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	363	0	363	0	0.00
28/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5371	5	5371	5	0.00
28/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	5225	5	5225	5	0.00
28/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5297	5	5297	5	0.00
28/11/2019	R248 On 07-May-20			Bond Future	10.37	87.3925	10.3724	87.3925	0.00
28/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1109	1	1109	1	0.00
28/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1158	1	1158	1	0.00
28/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1133	1	1133	1	0.00
28/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	6045	6	6045	6	0.00
28/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	6107	6	6107	6	0.00
28/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5983	6	5983	6	0.00
28/11/2019	R248 On 06-August-20			Bond Future	10.45	89.0002	10.4477	89.0002	0.00
28/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	610	1	610	1	20,640.00
28/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	2868	3	2868	3	0.00
28/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	2940	3	2940	3	0.00
28/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	370	0	370	0	3,000.00
28/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	2904	3	2904	3	0.00
28/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4954	5	4954	5	0.00
28/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4909	5	4909	5	0.00
28/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	13107	13	13107	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
28/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4999	5	4999	5	0.00
28/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10921	11	10921	11	0.00
28/11/2019	R248 On 05-November-20			Bond Future	10.52	86.2374	10.5245	86.2374	0.00
28/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	2923	3	2923	3	0.00
28/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	2891	3	2891	3	0.00
28/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	2858	3	2858	3	0.00
28/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6848	7	6848	7	0.00
28/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6899	7	6899	7	0.00
28/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6797	7	6797	7	0.00