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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
29/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	2025 On 06-February-20			Bond Future	136.47	136.3443	136.4743	136.3443	4,913.00
29/11/2019	2025 On 07-May-20			Bond Future	138.99	138.8609	138.9935	138.8609	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
29/11/2019	2025 On 06-August-20			Bond Future	140.12	139.9817	140.1169	139.9817	0.00
29/11/2019	2025 On 05-November-20			Bond Future	142.75	142.6107	142.7485	142.6107	0.00
29/11/2019	2029 On 06-February-20			Bond Future	101.64	101.6812	101.6377	101.6812	3,860.00
29/11/2019	2029 On 07-May-20			Bond Future	102.40	102.4455	102.4013	102.4455	0.00
29/11/2019	2029 On 06-August-20			Bond Future	104.34	104.3831	104.3381	104.3831	0.00
29/11/2019	2029 On 05-November-20			Bond Future	105.15	105.2007	105.1548	105.2007	0.00
29/11/2019	2030 On 06-February-20			Bond Future	9.26	92.0621	9.2580	92.0621	78,211.00
29/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	730	1	730	1	5,820.00
29/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1064	1	1064	1	0.00
29/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1381	1	1381	1	0.00
29/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	68	0	68	0	5,820.00
29/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	1894	2	1894	2	0.00
29/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1091	1	1091	1	0.00
29/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1118	1	1118	1	0.00
29/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1715	2	1715	2	0.00
29/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1784	2	1784	2	0.00
29/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1430	1	1430	1	5,000.00
29/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5479	6	5479	6	0.00
29/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1037	1	1037	1	5,000.00
29/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1749	2	1749	2	0.00
29/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2315	2	2315	2	0.00
29/11/2019	2030 On 07-May-20			Bond Future	9.33	93.7390	9.3300	93.7390	0.00
29/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	892	1	892	1	0.00
29/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	873	1	873	1	0.00
29/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	855	1	855	1	0.00
29/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4162	4	4162	4	0.00
29/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4206	4	4206	4	0.00
29/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4118	4	4118	4	0.00
29/11/2019	2030 On 06-August-20			Bond Future	9.40	91.4571	9.4037	91.4571	0.00
29/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	1764	2	1764	2	0.00
29/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	1817	2	1817	2	0.00
29/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	1790	2	1790	2	0.00
29/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3581	4	3581	4	0.00
29/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3548	4	3548	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3614	4	3614	4	0.00
29/11/2019	2030 On 05-November-20			Bond Future	9.47	93.1774	9.4705	93.1774	0.00
29/11/2019	2030 On 05-November-20	8.34	Call	Bond Future	607	1	607	1	1,000.00
29/11/2019	2030 On 05-November-20	9.04	Call	Bond Future	1938	2	1938	2	1,000.00
29/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	2915	3	2915	3	0.00
29/11/2019	2030 On 05-November-20	10.06	Call	Bond Future	5361	5	5361	5	0.00
29/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	2946	3	2946	3	0.00
29/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	1912	2	1912	2	16,000.00
29/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	6650	7	6650	7	0.00
29/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	2978	3	2978	3	0.00
29/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	829	1	829	1	16,000.00
29/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4471	5	4471	5	0.00
29/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3381	3	3381	3	0.00
29/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6406	6	6406	6	0.00
29/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3433	3	3433	3	0.00
29/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1701	2	1701	2	16,000.00
29/11/2019	2030 On 05-November-20	10.06	Put	Bond Future	2078	2	2078	2	1,000.00
29/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3407	3	3407	3	0.00
29/11/2019	2030 On 05-November-20	9.04	Put	Bond Future	4438	5	4438	5	0.00
29/11/2019	2030 On 05-November-20	8.34	Put	Bond Future	7365	7	7365	7	0.00
29/11/2019	2032 On 06-February-20			Bond Future	9.63	93.1895	9.6278	93.1895	70,493.00
29/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	862	1	862	1	0.00
29/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	888	1	888	1	0.00
29/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	838	1	838	1	0.00
29/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2491	3	2491	3	0.00
29/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2448	3	2448	3	0.00
29/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2406	2	2406	2	0.00
29/11/2019	2032 On 07-May-20			Bond Future	9.70	90.7273	9.7044	90.7273	0.00
29/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1007	1	1007	1	0.00
29/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1049	1	1049	1	0.00
29/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1028	1	1028	1	0.00
29/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4512	5	4512	5	0.00
29/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4465	5	4465	5	0.00
29/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4559	5	4559	5	0.00

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29/11/2019	2032 On 06-August-20			Bond Future	9.78	92.3975	9.7816	92.3975	0.00
29/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2066	2	2066	2	0.00
29/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2094	2	2094	2	0.00
29/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2122	2	2122	2	0.00
29/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4134	4	4134	4	0.00
29/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4209	4	4209	4	0.00
29/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4171	4	4171	4	0.00
29/11/2019	2032 On 05-November-20			Bond Future	9.86	89.9768	9.8578	89.9768	0.00
29/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3294	3	3294	3	0.00
29/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	8589	9	8589	9	0.00
29/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2333	2	2333	2	1,000.00
29/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3327	3	3327	3	0.00
29/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1192	1	1192	1	1,000.00
29/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3262	3	3262	3	0.00
29/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3939	4	3939	4	0.00
29/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	7184	7	7184	7	0.00
29/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1384	1	1384	1	1,000.00
29/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3877	4	3877	4	0.00
29/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4996	5	4996	5	0.00
29/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3908	4	3908	4	0.00
29/11/2019	2033 On 06-February-20			Bond Future	100.96	100.8456	100.9586	100.8456	6,260.00
29/11/2019	2033 On 07-May-20			Bond Future	101.63	101.5115	101.6267	101.5115	0.00
29/11/2019	2033 On 06-August-20			Bond Future	103.55	103.4313	103.5489	103.4313	0.00
29/11/2019	2033 On 05-November-20			Bond Future	104.27	104.1525	104.2722	104.1525	0.00
29/11/2019	2037 On 06-February-20			Bond Future	10.08	87.4089	10.0805	87.4089	72,568.00
29/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	661	1	661	1	0.00
29/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	640	1	640	1	0.00
29/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	619	1	619	1	0.00
29/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3701	4	3701	4	0.00
29/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3757	4	3757	4	0.00
29/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3646	4	3646	4	0.00
29/11/2019	2037 On 07-May-20			Bond Future	10.16	89.0010	10.1617	89.0010	0.00
29/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1089	1	1089	1	0.00
29/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1111	1	1111	1	0.00

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29/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1135	1	1135	1	0.00
29/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5225	5	5225	5	0.00
29/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5332	5	5332	5	0.00
29/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5278	5	5278	5	0.00
29/11/2019	2037 On 06-August-20			Bond Future	10.24	86.3793	10.2449	86.3793	0.00
29/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2275	2	2275	2	0.00
29/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2305	2	2305	2	0.00
29/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2245	2	2245	2	0.00
29/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5025	5	5025	5	0.00
29/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4981	5	4981	5	0.00
29/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4937	5	4937	5	0.00
29/11/2019	2037 On 05-November-20			Bond Future	10.32	88.0061	10.3214	88.0061	0.00
29/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	3781	4	3781	4	0.00
29/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	3712	4	3712	4	0.00
29/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	3747	4	3747	4	0.00
29/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4775	5	4775	5	0.00
29/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4703	5	4703	5	0.00
29/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4739	5	4739	5	0.00
29/11/2019	2038 On 06-February-20			Bond Future	115.38	115.6314	115.3830	115.6314	10,721.00
29/11/2019	2038 On 07-May-20			Bond Future	117.51	117.7657	117.5128	117.7657	0.00
29/11/2019	2038 On 06-August-20			Bond Future	118.04	118.2994	118.0417	118.2994	0.00
29/11/2019	2038 On 05-November-20			Bond Future	120.26	120.5210	120.2587	120.5210	0.00
29/11/2019	2040 On 06-February-20			Bond Future	10.24	89.7039	10.2367	89.7039	47,175.00
29/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	483	0	483	0	0.00
29/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
29/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	520	1	520	1	0.00
29/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	12	0	12	0	0.00
29/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	501	0	501	0	0.00
29/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4394	5	4394	5	0.00
29/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4330	4	4330	4	0.00
29/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	10449	11	10449	11	0.00
29/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4459	5	4459	5	0.00
29/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	16199	16	16199	16	0.00
29/11/2019	2040 On 07-May-20			Bond Future	10.32	91.3378	10.3194	91.3378	0.00

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29/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	697	1	697	1	2,640.00
29/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1230	1	1230	1	0.00
29/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	1936	2	1936	2	2,640.00
29/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1205	1	1205	1	0.00
29/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1180	1	1180	1	0.00
29/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5860	6	5860	6	0.00
29/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5744	6	5744	6	0.00
29/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5802	6	5802	6	0.00
29/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4425	5	4425	5	0.00
29/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	7309	7	7309	7	0.00
29/11/2019	2040 On 06-August-20			Bond Future	10.40	88.5083	10.4043	88.5083	0.00
29/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2372	2	2372	2	0.00
29/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2436	2	2436	2	0.00
29/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2404	2	2404	2	0.00
29/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5334	5	5334	5	0.00
29/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5240	5	5240	5	0.00
29/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5286	5	5286	5	0.00
29/11/2019	2040 On 05-November-20			Bond Future	10.48	90.1754	10.4824	90.1754	0.00
29/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	1485	1	1485	1	2,000.00
29/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	2821	3	2821	3	2,000.00
29/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	3831	4	3831	4	0.00
29/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	3867	4	3867	4	0.00
29/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	9146	9	9146	9	0.00
29/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	3903	4	3903	4	0.00
29/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5158	5	5158	5	0.00
29/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	2095	2	2095	2	2,000.00
29/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	9266	9	9266	9	0.00
29/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6512	7	6512	7	0.00
29/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5119	5	5119	5	0.00
29/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5198	5	5198	5	0.00
29/11/2019	2044 On 06-February-20			Bond Future	10.32	86.3564	10.3156	86.3564	49,213.00
29/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	428	0	428	0	0.00
29/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	13	0	13	0	328.00
29/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	380	0	380	0	328.00

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29/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	444	0	444	0	0.00
29/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	4287	4	4287	4	0.00
29/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	412	0	412	0	0.00
29/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4796	5	4796	5	0.00
29/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4933	5	4933	5	0.00
29/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	791	1	791	1	328.00
29/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4864	5	4864	5	0.00
29/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	5071	5	5071	5	0.00
29/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	10533	11	10533	11	0.00
29/11/2019	2044 On 07-May-20			Bond Future	10.40	87.9294	10.3966	87.9294	0.00
29/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	4923	5	4923	5	0.00
29/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1093	1	1093	1	0.00
29/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	351	0	351	0	100.00
29/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	1604	2	1604	2	100.00
29/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	294	0	294	0	556.00
29/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1142	1	1142	1	0.00
29/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	471	0	471	0	129.00
29/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	1574	2	1574	2	129.00
29/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	6378	6	6378	6	0.00
29/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1403	1	1403	1	556.00
29/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6004	6	6004	6	0.00
29/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1117	1	1117	1	0.00
29/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1427	1	1427	1	556.00
29/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1314	1	1314	1	100.00
29/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9839	10	9839	10	0.00
29/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5285	5	5285	5	0.00
29/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5919	6	5919	6	0.00
29/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4910	5	4910	5	0.00
29/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5979	6	5979	6	0.00
29/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	8301	8	8301	8	0.00
29/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4963	5	4963	5	0.00
29/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1841	2	1841	2	129.00
29/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	9259	9	9259	9	0.00
29/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5859	6	5859	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
29/11/2019	2044 On 06-August-20			Bond Future	10.48	85.1622	10.4796	85.1622	0.00
29/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	713	1	713	1	602.00
29/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	1735	2	1735	2	0.00
29/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2079	2	2079	2	602.00
29/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	365	0	365	0	140.00
29/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1236	1	1236	1	140.00
29/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	1790	2	1790	2	0.00
29/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	6575	7	6575	7	0.00
29/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	1762	2	1762	2	0.00
29/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	5795	6	5795	6	0.00
29/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2494	3	2494	3	140.00
29/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6601	7	6601	7	0.00
29/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12848	13	12848	13	0.00
29/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7849	8	7849	8	0.00
29/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6545	7	6545	7	0.00
29/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2153	2	2153	2	602.00
29/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6656	7	6656	7	0.00
29/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	6011	6	6011	6	0.00
29/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9961	10	9961	10	0.00
29/11/2019	2044 On 05-November-20			Bond Future	10.56	86.7665	10.5560	86.7665	0.00
29/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	1884	2	1884	2	1,815.00
29/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	2545	3	2545	3	0.00
29/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	8296	8	8296	8	0.00
29/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	3796	4	3796	4	0.00
29/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	3868	4	3868	4	0.00
29/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	8541	8	8541	8	0.00
29/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	2575	3	2575	3	568.00
29/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1039	1	1039	1	568.00
29/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	7283	7	7283	7	0.00
29/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	553	1	553	1	1,815.00
29/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	2727	3	2727	3	1,815.00
29/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	3832	4	3832	4	0.00
29/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5397	5	5397	5	0.00
29/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6902	7	6902	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
29/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5356	5	5356	5	0.00
29/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2892	3	2892	3	1,815.00
29/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2405	2	2405	2	1,815.00
29/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	14924	15	14924	15	0.00
29/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	11474	12	11474	12	0.00
29/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	7209	7	7209	7	0.00
29/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	8547	9	8547	9	0.00
29/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5438	5	5438	5	0.00
29/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2490	3	2490	3	568.00
29/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	7157	7	7157	7	0.00
29/11/2019	2046 On 06-February-20			Bond Future	106.44	106.5306	106.4355	106.5306	11,575.00
29/11/2019	2046 On 07-May-20			Bond Future	106.65	106.7488	106.6520	106.7488	0.00
29/11/2019	2046 On 06-August-20			Bond Future	108.67	108.7678	108.6691	108.7678	0.00
29/11/2019	2046 On 05-November-20			Bond Future	108.91	109.0148	108.9143	109.0148	0.00
29/11/2019	2050 On 06-February-20			Bond Future	108.16	108.2640	108.1571	108.2640	11,755.00
29/11/2019	2050 On 07-May-20			Bond Future	110.15	110.2623	110.1535	110.2623	0.00
29/11/2019	2050 On 06-August-20			Bond Future	110.36	110.4675	110.3567	110.4675	0.00
29/11/2019	2050 On 05-November-20			Bond Future	112.43	112.5421	112.4295	112.5421	0.00
29/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	AL37 On 06-February-20			Index Future	677.40	677.0630	677.3960	677.0630	0.00
29/11/2019	AL37 On 07-May-20			Index Future	689.74	689.3960	689.7360	689.3960	0.00
29/11/2019	AL37 On 06-August-20			Index Future	702.48	702.1360	702.4830	702.1360	0.00
29/11/2019	AL7T On 06-February-20			Index Future	780.14	779.4340	780.1390	779.4340	0.00
29/11/2019	AL7T On 07-May-20			Index Future	794.35	793.6330	794.3510	793.6330	0.00
29/11/2019	AL7T On 06-August-20			Index Future	809.03	808.2990	809.0310	808.2990	0.00
29/11/2019	ALBI On 06-February-20			Index Future	694.90	694.2310	694.8990	694.2310	414.00
29/11/2019	ALBI On 07-May-20			Index Future	707.56	706.8770	707.5580	706.8770	0.00
29/11/2019	ALBI On 06-August-20			Index Future	720.63	719.9400	720.6340	719.9400	0.00
29/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	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
29/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2019	ES33 On 06-February-20			Bond Future	11.13	77.8331	11.1293	77.8331	350.00
29/11/2019	ES33 On 07-May-20			Bond Future	11.25	75.4572	11.2521	75.4572	0.00
29/11/2019	ES33 On 06-August-20			Bond Future	11.38	76.8432	11.3776	76.8432	0.00
29/11/2019	ES33 On 05-November-20			Bond Future	11.51	74.4994	11.5051	74.4994	0.00
29/11/2019	ES42 On 06-February-20			Bond Future	11.48	78.6442	11.4755	78.6442	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
29/11/2019	ES42 On 07-May-20			Bond Future	11.60	75.8123	11.5980	75.8123	0.00
29/11/2019	ES42 On 06-August-20			Bond Future	11.72	77.2040	11.7214	77.2040	0.00
29/11/2019	ES42 On 05-November-20			Bond Future	11.85	74.3971	11.8459	74.3971	0.00
29/11/2019	GOVI On 06-February-20			GOVI	687.06	686.3880	687.0560	686.3880	1,243.00
29/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	160740	17	160740	17	0.00
29/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	160940	17	160940	17	0.00
29/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	160840	17	160840	17	0.00
29/11/2019	GOVI On 07-May-20			GOVI	699.57	698.8910	699.5720	698.8910	0.00
29/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	204280	21	204280	21	0.00
29/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	204080	21	204080	21	0.00
29/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	204180	21	204180	21	0.00
29/11/2019	GOVI On 06-August-20			GOVI	712.50	711.8070	712.5000	711.8070	0.00
29/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
29/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	156300	16	156300	16	0.00
29/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	156200	16	156200	16	0.00
29/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	156400	16	156400	16	0.00
29/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2019	IGOV On 06-February-20			Index Future	258.71	258.7230	258.7060	258.7230	1,011.00
29/11/2019	IGOV On 07-May-20			Index Future	263.48	263.4990	263.4820	263.4990	47.00
29/11/2019	IGOV On 06-August-20			Index Future	268.41	268.4300	268.4120	268.4300	0.00
29/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
29/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
29/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
29/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
29/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.56	95.5700	95.5600	95.5700	0.00
29/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.57	94.5800	94.5700	94.5800	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
29/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.53	93.5400	93.5300	93.5400	0.00
29/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.46	93.4800	93.4600	93.4800	0.00
29/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.44	95.4600	95.4400	95.4600	51.00
29/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.39	95.4100	95.3900	95.4100	0.00
29/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.38	96.4100	96.3800	96.4100	0.00
29/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.14	100.1800	100.1400	100.1800	0.00
29/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.23	101.2700	101.2300	101.2700	0.00
29/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.36	94.4100	94.3600	94.4100	0.00
29/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.30	100.3700	100.3000	100.3700	0.00
29/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
29/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.27	91.3900	91.2700	91.3900	0.00
29/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.14	88.2700	88.1400	88.2700	0.00
29/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.79	86.9400	86.7900	86.9400	0.00
29/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.94	89.1100	88.9400	89.1100	0.00
29/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.78	92.9700	92.7800	92.9700	0.00
29/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.28	91.4800	91.2800	91.4800	0.00
29/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.36	93.5700	93.3600	93.5700	0.00
29/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.89	99.1100	98.8900	99.1100	0.00
29/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.25	99.4800	99.2500	99.4800	0.00
29/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.65	92.8800	92.6500	92.8800	0.00
29/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.04	100.2700	100.0400	100.2700	0.00
29/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
29/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/11/2019	R023 On 06-February-20			Bond Future	7.45	104.2661	7.4497	104.2661	42,651.00
29/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	533	1	533	1	0.00
29/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	567	1	567	1	0.00
29/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	550	1	550	1	0.00
29/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	334	0	334	0	0.00
29/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	324	0	324	0	0.00
29/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	344	0	344	0	0.00
29/11/2019	R023 On 07-May-20			Bond Future	7.45	102.2329	7.4504	102.2329	13,512.00
29/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	127	0	127	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
29/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	132	0	132	0	0.00
29/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	122	0	122	0	0.00
29/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1534	2	1534	2	0.00
29/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1514	2	1514	2	0.00
29/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1494	2	1494	2	0.00
29/11/2019	R023 On 06-August-20			Bond Future	7.44	104.1217	7.4360	104.1217	0.00
29/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	593	1	593	1	0.00
29/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	616	1	616	1	0.00
29/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	605	1	605	1	0.00
29/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	976	1	976	1	0.00
29/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	987	1	987	1	0.00
29/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	999	1	999	1	0.00
29/11/2019	R023 On 05-November-20			Bond Future	7.42	102.1431	7.4203	102.1431	0.00
29/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	966	1	966	1	0.00
29/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	953	1	953	1	0.00
29/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	978	1	978	1	0.00
29/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	891	1	891	1	0.00
29/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	883	1	883	1	0.00
29/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	874	1	874	1	0.00
29/11/2019	R035 On 06-February-20			Bond Future	9.92	95.8253	9.9183	95.8253	118,772.00
29/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	803	1	803	1	0.00
29/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	779	1	779	1	0.00
29/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	755	1	755	1	0.00
29/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3188	3	3188	3	0.00
29/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3086	3	3086	3	0.00
29/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3137	3	3137	3	0.00
29/11/2019	R035 On 07-May-20			Bond Future	10.00	93.0675	9.9951	93.0675	0.00
29/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	509	0	509	0	5,000.00
29/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	1970	2	1970	2	5,000.00
29/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1193	1	1193	1	0.00
29/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2065	2	2065	2	3,530.00
29/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	613	1	613	1	3,530.00
29/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1242	1	1242	1	0.00
29/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6286	6	6286	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
29/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1217	1	1217	1	0.00
29/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5364	5	5364	5	0.00
29/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3751	4	3751	4	0.00
29/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5070	5	5070	5	0.00
29/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3625	4	3625	4	0.00
29/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4967	5	4967	5	0.00
29/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6734	7	6734	7	0.00
29/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1106	1	1106	1	5,000.00
29/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5018	5	5018	5	0.00
29/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1379	1	1379	1	3,530.00
29/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7182	7	7182	7	0.00
29/11/2019	R035 On 06-August-20			Bond Future	10.07	94.7803	10.0724	94.7803	0.00
29/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	682	1	682	1	24,761.00
29/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	2957	3	2957	3	0.00
29/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	2923	3	2923	3	0.00
29/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	429	0	429	0	3,000.00
29/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	2991	3	2991	3	0.00
29/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4079	4	4079	4	0.00
29/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4003	4	4003	4	0.00
29/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10492	11	10492	11	0.00
29/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8723	9	8723	9	0.00
29/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4041	4	4041	4	0.00
29/11/2019	R035 On 05-November-20			Bond Future	10.15	92.0623	10.1519	92.0623	0.00
29/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	4792	5	4792	5	0.00
29/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	4752	5	4752	5	0.00
29/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	4830	5	4830	5	0.00
29/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3596	4	3596	4	0.00
29/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3567	4	3567	4	0.00
29/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3538	4	3538	4	0.00
29/11/2019	R186 On 06-February-20			Bond Future	8.49	111.6826	8.4877	111.6826	104,388.00
29/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1334	1	1334	1	0.00
29/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	373	0	373	0	821.00
29/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1396	1	1396	1	0.00
29/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1185	1	1185	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
29/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1365	1	1365	1	0.00
29/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3058	3	3058	3	0.00
29/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	971	1	971	1	0.00
29/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	949	1	949	1	0.00
29/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	309	0	309	0	821.00
29/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1118	1	1118	1	821.00
29/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2458	3	2458	3	0.00
29/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	995	1	995	1	0.00
29/11/2019	R186 On 07-May-20			Bond Future	8.54	113.7170	8.5441	113.7170	1,650.00
29/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	752	1	752	1	0.00
29/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1682	2	1682	2	0.00
29/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3078	3	3078	3	0.00
29/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	484	0	484	0	0.00
29/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1144	1	1144	1	6,000.00
29/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	769	1	769	1	0.00
29/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	202	0	202	0	6,000.00
29/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	735	1	735	1	0.00
29/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3274	3	3274	3	0.00
29/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5332	5	5332	5	0.00
29/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1066	1	1066	1	6,000.00
29/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3199	3	3199	3	0.00
29/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3951	4	3951	4	2,500.00
29/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2549	3	2549	3	0.00
29/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1915	2	1915	2	23,208.00
29/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3237	3	3237	3	0.00
29/11/2019	R186 On 06-August-20			Bond Future	8.60	110.5098	8.6001	110.5098	0.00
29/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1475	1	1475	1	0.00
29/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1501	1	1501	1	0.00
29/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1448	1	1448	1	0.00
29/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2682	3	2682	3	0.00
29/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2657	3	2657	3	0.00
29/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2632	3	2632	3	0.00
29/11/2019	R186 On 05-November-20			Bond Future	8.65	112.5864	8.6531	112.5864	0.00
29/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2509	2	2509	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
29/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2479	2	2479	2	0.00
29/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2449	2	2449	2	0.00
29/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2494	3	2494	3	0.00
29/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2514	3	2514	3	0.00
29/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2475	3	2475	3	0.00
29/11/2019	R197 On 06-February-20			Bond Future	301.76	301.7700	301.7628	301.7700	2,540.00
29/11/2019	R197 On 07-May-20			Bond Future	307.33	307.3402	307.3331	307.3402	0.00
29/11/2019	R197 On 06-August-20			Bond Future	305.35	305.3590	305.3519	305.3590	0.00
29/11/2019	R197 On 05-November-20			Bond Future	311.09	311.0937	311.0867	311.0937	0.00
29/11/2019	R202 On 06-February-20			Bond Future	226.91	226.6617	226.9082	226.6617	8,500.00
29/11/2019	R202 On 07-May-20			Bond Future	231.10	230.8457	231.0968	230.8457	0.00
29/11/2019	R202 On 06-August-20			Bond Future	231.33	231.0720	231.3279	231.0720	0.00
29/11/2019	R202 On 05-November-20			Bond Future	235.67	235.4117	235.6726	235.4117	0.00
29/11/2019	R208 On 06-February-20			Bond Future	6.59	102.6294	6.5944	102.6294	11,695.00
29/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	1	0	1	0	0.00
29/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	1	0	1	0	0.00
29/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	492	0	492	0	0.00
29/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	514	1	514	1	0.00
29/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	503	1	503	1	0.00
29/11/2019	R208 On 07-May-20			Bond Future	6.36	101.0955	6.3622	101.0955	0.00
29/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1335	1	1335	1	0.00
29/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1344	1	1344	1	0.00
29/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1327	1	1327	1	0.00
29/11/2019	R208 On 06-August-20			Bond Future	5.90	102.9672	5.9015	102.9672	0.00
29/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	42	0	42	0	0.00
29/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	44	0	44	0	0.00
29/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	40	0	40	0	0.00
29/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	259	0	259	0	0.00
29/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	254	0	254	0	0.00
29/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	250	0	250	0	0.00

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29/11/2019	R208 On 05-November-20			Bond Future	4.81	101.4912	4.8087	101.4912	0.00
29/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	91	0	91	0	0.00
29/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	89	0	89	0	0.00
29/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	87	0	87	0	0.00
29/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	100	0	100	0	0.00
29/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	102	0	102	0	0.00
29/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	99	0	99	0	0.00
29/11/2019	R209 On 06-February-20			Bond Future	9.94	72.8132	9.9397	72.8132	106,341.00
29/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	489	0	489	0	0.00
29/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	333	0	333	0	7,500.00
29/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	505	0	505	0	0.00
29/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	473	0	473	0	0.00
29/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3276	3	3276	3	0.00
29/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3227	3	3227	3	0.00
29/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3796	4	3796	4	0.00
29/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3178	3	3178	3	0.00
29/11/2019	R209 On 07-May-20			Bond Future	10.01	70.9883	10.0118	70.9883	0.00
29/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	969	1	969	1	0.00
29/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1009	1	1009	1	0.00
29/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	989	1	989	1	0.00
29/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4486	5	4486	5	0.00
29/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4441	5	4441	5	0.00
29/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4532	5	4532	5	0.00
29/11/2019	R209 On 06-August-20			Bond Future	10.08	72.2945	10.0842	72.2945	0.00
29/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	37010	37	37010	37	0.00
29/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	37118	37	37118	37	0.00
29/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36902	37	36902	37	0.00
29/11/2019	R209 On 05-November-20			Bond Future	10.16	70.5045	10.1552	70.5045	0.00
29/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3066	3	3066	3	0.00
29/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3128	3	3128	3	0.00
29/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3097	3	3097	3	0.00

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29/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3971	4	3971	4	0.00
29/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3942	4	3942	4	0.00
29/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4001	4	4001	4	0.00
29/11/2019	R210 On 06-February-20			Bond Future	188.73	188.7326	188.7301	188.7326	1,772.00
29/11/2019	R210 On 07-May-20			Bond Future	189.56	189.5662	189.5638	189.5662	0.00
29/11/2019	R210 On 06-August-20			Bond Future	193.15	193.1515	193.1491	193.1515	0.00
29/11/2019	R210 On 05-November-20			Bond Future	194.05	194.0568	194.0545	194.0568	0.00
29/11/2019	R212 On 06-February-20			Bond Future	161.76	161.7636	161.7591	161.7636	7,963.00
29/11/2019	R212 On 07-May-20			Bond Future	164.74	164.7494	164.7449	164.7494	0.00
29/11/2019	R212 On 06-August-20			Bond Future	165.57	165.5715	165.5669	165.5715	0.00
29/11/2019	R212 On 05-November-20			Bond Future	168.68	168.6810	168.6764	168.6810	0.00
29/11/2019	R213 On 06-February-20			Bond Future	9.49	86.2611	9.4882	86.2611	24,118.00
29/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	855	1	855	1	0.00
29/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	832	1	832	1	0.00
29/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	810	1	810	1	0.00
29/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2150	2	2150	2	0.00
29/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2189	2	2189	2	0.00
29/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2111	2	2111	2	0.00
29/11/2019	R213 On 07-May-20			Bond Future	9.56	84.2805	9.5583	84.2805	0.00
29/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	865	1	865	1	0.00
29/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	884	1	884	1	0.00
29/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	902	1	902	1	0.00
29/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4146	4	4146	4	0.00
29/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4233	4	4233	4	0.00
29/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4189	4	4189	4	0.00
29/11/2019	R213 On 06-August-20			Bond Future	9.63	85.8326	9.6284	85.8326	0.00
29/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	1729	2	1729	2	0.00
29/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	1781	2	1781	2	0.00
29/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	1755	2	1755	2	0.00
29/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3679	4	3679	4	0.00
29/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3646	4	3646	4	0.00
29/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3713	4	3713	4	0.00
29/11/2019	R213 On 05-November-20			Bond Future	9.70	83.8964	9.7013	83.8964	0.00
29/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	2899	3	2899	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
29/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	2930	3	2930	3	0.00
29/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	2961	3	2961	3	0.00
29/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3481	4	3481	4	0.00
29/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3533	4	3533	4	0.00
29/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3507	4	3507	4	0.00
29/11/2019	R214 On 06-February-20			Bond Future	10.20	71.0016	10.2044	71.0016	17,680.00
29/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	427	0	427	0	0.00
29/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	458	0	458	0	0.00
29/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	2408	2	2408	2	0.00
29/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	204	0	204	0	1,000.00
29/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	714	1	714	1	1,000.00
29/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	442	0	442	0	0.00
29/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3642	4	3642	4	0.00
29/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4795	5	4795	5	0.00
29/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3589	4	3589	4	0.00
29/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2898	3	2898	3	0.00
29/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3695	4	3695	4	0.00
29/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1056	1	1056	1	1,000.00
29/11/2019	R214 On 07-May-20			Bond Future	10.28	68.9967	10.2766	68.9967	0.00
29/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1151	1	1151	1	0.00
29/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1173	1	1173	1	0.00
29/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	405	0	405	0	1,250.00
29/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	1505	1	1505	1	1,250.00
29/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	3999	4	3999	4	0.00
29/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1129	1	1129	1	0.00
29/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4577	5	4577	5	0.00
29/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3877	4	3877	4	0.00
29/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6950	7	6950	7	0.00
29/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1652	2	1652	2	1,250.00
29/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4531	5	4531	5	0.00
29/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4485	5	4485	5	0.00
29/11/2019	R214 On 06-August-20			Bond Future	10.35	70.2661	10.3490	70.2661	0.00
29/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	1973	2	1973	2	0.00
29/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2001	2	2001	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
29/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2029	2	2029	2	0.00
29/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4322	4	4322	4	0.00
29/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4398	4	4398	4	0.00
29/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4360	4	4360	4	0.00
29/11/2019	R214 On 05-November-20			Bond Future	10.42	68.2919	10.4229	68.2919	0.00
29/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3221	3	3221	3	0.00
29/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3253	3	3253	3	0.00
29/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3190	3	3190	3	0.00
29/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4329	4	4329	4	0.00
29/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4297	4	4297	4	0.00
29/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4266	4	4266	4	0.00
29/11/2019	R248 On 06-February-20			Bond Future	10.29	89.8264	10.2863	89.8264	94,080.00
29/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	385	0	385	0	0.00
29/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	354	0	354	0	0.00
29/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	369	0	369	0	0.00
29/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5287	5	5287	5	0.00
29/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	5142	5	5142	5	0.00
29/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5214	5	5214	5	0.00
29/11/2019	R248 On 07-May-20			Bond Future	10.36	87.0227	10.3609	87.0227	0.00
29/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1126	1	1126	1	0.00
29/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1176	1	1176	1	0.00
29/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1150	1	1150	1	0.00
29/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5971	6	5971	6	0.00
29/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	6033	6	6033	6	0.00
29/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5909	6	5909	6	0.00
29/11/2019	R248 On 06-August-20			Bond Future	10.44	88.6235	10.4358	88.6235	0.00
29/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	620	1	620	1	20,640.00
29/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	2901	3	2901	3	0.00
29/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	2974	3	2974	3	0.00
29/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	376	0	376	0	3,000.00
29/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	2937	3	2937	3	0.00
29/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4894	5	4894	5	0.00
29/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4850	5	4850	5	0.00
29/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	13020	13	13020	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
29/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4939	5	4939	5	0.00
29/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10838	11	10838	11	0.00
29/11/2019	R248 On 05-November-20			Bond Future	10.51	85.8538	10.5122	85.8538	0.00
29/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	2954	3	2954	3	0.00
29/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	2921	3	2921	3	0.00
29/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	2889	3	2889	3	0.00
29/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6784	7	6784	7	0.00
29/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6835	7	6835	7	0.00
29/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6733	7	6733	7	0.00