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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	2025 On 07-November-19			Bond Future	137.75	137.5116	137.7467	137.5116	1,461.00
17/09/2019	2025 On 06-February-20			Bond Future	138.77	138.5392	138.7728	138.5392	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
17/09/2019	2025 On 07-May-20			Bond Future	141.36	141.1182	141.3559	141.1182	0.00
17/09/2019	2029 On 07-November-19			Bond Future	101.96	101.9226	101.9623	101.9226	4,260.00
17/09/2019	2029 On 06-February-20			Bond Future	103.81	103.7768	103.8130	103.7768	0.00
17/09/2019	2029 On 07-May-20			Bond Future	104.63	104.5961	104.6327	104.5961	0.00
17/09/2019	2030 On 07-November-19			Bond Future	8.98	96.0274	8.9756	96.0274	73,127.00
17/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3422	4	3422	4	0.00
17/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2537	3	2537	3	0.00
17/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	345	0	345	0	5,500.00
17/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1672	2	1672	2	5,500.00
17/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3473	4	3473	4	0.00
17/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2086	2	2086	2	0.00
17/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2307	2	2307	2	0.00
17/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	134	0	134	0	0.00
17/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	4914	5	4914	5	0.00
17/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3371	4	3371	4	0.00
17/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2774	3	2774	3	0.00
17/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5404	6	5404	6	0.00
17/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1138	1	1138	1	0.00
17/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	304	0	304	0	0.00
17/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1752	2	1752	2	0.00
17/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4588	5	4588	5	0.00
17/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	156	0	156	0	0.00
17/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	845	1	845	1	0.00
17/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1300	1	1300	1	5,000.00
17/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	448	0	448	0	2,500.00
17/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	315	0	315	0	0.00
17/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	594	1	594	1	5,333.00
17/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2913	3	2913	3	0.00
17/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	89	0	89	0	2,500.00
17/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	891	1	891	1	0.00
17/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2758	3	2758	3	0.00
17/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	306	0	306	0	0.00
17/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	297	0	297	0	0.00
17/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	517	0	517	0	2,750.00

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17/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	682	1	682	1	2,750.00
17/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3865	4	3865	4	0.00
17/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	128	0	128	0	5,500.00
17/09/2019	2030 On 06-February-20			Bond Future	9.04	93.7422	9.0381	93.7422	0.00
17/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2022	2	2022	2	5,820.00
17/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	605	1	605	1	5,820.00
17/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2492	3	2492	3	0.00
17/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2528	3	2528	3	0.00
17/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2563	3	2563	3	0.00
17/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1812	2	1812	2	0.00
17/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1864	2	1864	2	0.00
17/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4667	4	4667	4	0.00
17/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1838	2	1838	2	0.00
17/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2259	2	2259	2	0.00
17/09/2019	2030 On 07-May-20			Bond Future	9.10	95.4653	9.0990	95.4653	0.00
17/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1862	2	1862	2	0.00
17/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1836	2	1836	2	0.00
17/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1809	2	1809	2	0.00
17/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3736	4	3736	4	0.00
17/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3772	4	3772	4	0.00
17/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3700	4	3700	4	0.00
17/09/2019	2032 On 07-November-19			Bond Future	9.34	93.2944	9.3395	93.2944	48,288.00
17/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3060	3	3060	3	0.00
17/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3008	3	3008	3	0.00
17/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	2956	3	2956	3	0.00
17/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	517	0	517	0	0.00
17/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	532	0	532	0	0.00
17/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	503	0	503	0	0.00
17/09/2019	2032 On 06-February-20			Bond Future	9.41	94.9689	9.4090	94.9689	0.00
17/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2373	3	2373	3	0.00
17/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2408	3	2408	3	0.00
17/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2338	2	2338	2	0.00
17/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2534	2	2534	2	0.00
17/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2501	2	2501	2	0.00

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17/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2469	2	2469	2	0.00
17/09/2019	2032 On 07-May-20			Bond Future	9.48	92.5545	9.4754	92.5545	0.00
17/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2170	2	2170	2	0.00
17/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2228	2	2228	2	0.00
17/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2199	2	2199	2	0.00
17/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4184	4	4184	4	0.00
17/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4144	4	4144	4	0.00
17/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4223	4	4223	4	0.00
17/09/2019	2033 On 07-November-19			Bond Future	102.49	102.6162	102.4945	102.6162	6,260.00
17/09/2019	2033 On 06-February-20			Bond Future	104.35	104.4831	104.3548	104.4831	0.00
17/09/2019	2033 On 07-May-20			Bond Future	105.10	105.2324	105.1016	105.2324	0.00
17/09/2019	2037 On 07-November-19			Bond Future	9.74	92.5410	9.7358	92.5410	60,956.00
17/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2508	3	2508	3	0.00
17/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2609	3	2609	3	0.00
17/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2558	3	2558	3	0.00
17/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	872	1	872	1	0.00
17/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	849	1	849	1	0.00
17/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	896	1	896	1	0.00
17/09/2019	2037 On 06-February-20			Bond Future	9.81	89.9427	9.8075	89.9427	0.00
17/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2289	2	2289	2	0.00
17/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2254	2	2254	2	0.00
17/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2219	2	2219	2	0.00
17/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3297	3	3297	3	0.00
17/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3339	3	3339	3	0.00
17/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3256	3	3256	3	0.00
17/09/2019	2037 On 07-May-20			Bond Future	9.88	91.5960	9.8778	91.5960	0.00
17/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2552	3	2552	3	0.00
17/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2585	3	2585	3	0.00
17/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2618	3	2618	3	0.00
17/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4638	4	4638	4	0.00
17/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4726	5	4726	5	0.00
17/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4682	4	4682	4	0.00
17/09/2019	2038 On 07-November-19			Bond Future	120.53	120.5339	120.5296	120.5339	21,883.00
17/09/2019	2038 On 06-February-20			Bond Future	121.06	121.0684	121.0591	121.0684	0.00

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17/09/2019	2038 On 07-May-20			Bond Future	123.31	123.3221	123.3124	123.3221	0.00
17/09/2019	2040 On 07-November-19			Bond Future	9.87	95.3192	9.8715	95.3192	40,851.00
17/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2428	3	2428	3	0.00
17/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2480	3	2480	3	0.00
17/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1396	2	1396	2	1,260.00
17/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	207	0	207	0	1,260.00
17/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2533	3	2533	3	0.00
17/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1093	1	1093	1	0.00
17/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1148	1	1148	1	0.00
17/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1983	2	1983	2	0.00
17/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	5066	5	5066	5	0.00
17/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1121	1	1121	1	0.00
17/09/2019	2040 On 06-February-20			Bond Future	9.94	92.5202	9.9443	92.5202	0.00
17/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	56	0	56	0	0.00
17/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2147	2	2147	2	0.00
17/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2220	2	2220	2	0.00
17/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	365	0	365	0	0.00
17/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2184	2	2184	2	0.00
17/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3769	4	3769	4	0.00
17/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3723	4	3723	4	0.00
17/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8494	8	8494	8	0.00
17/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3816	4	3816	4	0.00
17/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13947	14	13947	14	0.00
17/09/2019	2040 On 07-May-20			Bond Future	10.02	94.2208	10.0155	94.2208	0.00
17/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2793	3	2793	3	0.00
17/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2757	3	2757	3	0.00
17/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2721	3	2721	3	0.00
17/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	5036	5	5036	5	0.00
17/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4942	5	4942	5	0.00
17/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4989	5	4989	5	0.00
17/09/2019	2044 On 07-November-19			Bond Future	9.93	92.1602	9.9253	92.1602	37,708.00
17/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2363	3	2363	3	0.00
17/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5104	5	5104	5	0.00
17/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2312	3	2312	3	0.00

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17/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2415	3	2415	3	0.00
17/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	85	0	85	0	328.00
17/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1030	1	1030	1	328.00
17/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1287	1	1287	1	0.00
17/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6550	6	6550	6	0.00
17/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1227	1	1227	1	0.00
17/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2590	2	2590	2	0.00
17/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1257	1	1257	1	0.00
17/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	389	0	389	0	328.00
17/09/2019	2044 On 06-February-20			Bond Future	10.00	89.4298	9.9958	89.4298	0.00
17/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2126	2	2126	2	0.00
17/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	432	0	432	0	328.00
17/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2020	2	2020	2	328.00
17/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2091	2	2091	2	0.00
17/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7115	7	7115	7	0.00
17/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2162	2	2162	2	0.00
17/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	4057	4	4057	4	0.00
17/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3959	4	3959	4	0.00
17/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1064	1	1064	1	328.00
17/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	4008	4	4008	4	0.00
17/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4157	4	4157	4	0.00
17/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8396	8	8396	8	0.00
17/09/2019	2044 On 07-May-20			Bond Future	10.06	91.0736	10.0649	91.0736	0.00
17/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	2829	3	2829	3	0.00
17/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1410	2	1410	2	100.00
17/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3556	4	3556	4	100.00
17/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1240	1	1240	1	556.00
17/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	2902	3	2902	3	0.00
17/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3279	3	3279	3	556.00
17/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	8736	9	8736	9	0.00
17/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	2865	3	2865	3	0.00
17/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9098	9	9098	9	0.00
17/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8170	8	8170	8	0.00
17/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4546	4	4546	4	0.00

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17/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	5051	5	5051	5	0.00
17/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4247	4	4247	4	0.00
17/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1544	1	1544	1	556.00
17/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1418	1	1418	1	100.00
17/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	5099	5	5099	5	0.00
17/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7702	7	7702	7	0.00
17/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	5003	5	5003	5	0.00
17/09/2019	2044 On 06-August-20			Bond Future	10.13	88.3851	10.1344	88.3851	0.00
17/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3741	4	3741	4	0.00
17/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1264	1	1264	1	140.00
17/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	3036	3	3036	3	140.00
17/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3814	4	3814	4	0.00
17/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8598	9	8598	9	0.00
17/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3778	4	3778	4	0.00
17/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5931	6	5931	6	0.00
17/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2611	2	2611	2	140.00
17/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	11062	11	11062	11	0.00
17/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	6963	7	6963	7	0.00
17/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5885	6	5885	6	0.00
17/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	5977	6	5977	6	0.00
17/09/2019	2046 On 07-November-19			Bond Future	111.42	111.0145	111.4181	111.0145	17,994.00
17/09/2019	2046 On 06-February-20			Bond Future	113.44	113.0342	113.4403	113.0342	0.00
17/09/2019	2046 On 07-May-20			Bond Future	113.80	113.3899	113.8036	113.3899	0.00
17/09/2019	2050 On 07-November-19			Bond Future	115.82	115.5896	115.8170	115.5896	12,916.00
17/09/2019	2050 On 06-February-20			Bond Future	116.08	115.8567	116.0835	115.8567	0.00
17/09/2019	2050 On 07-May-20			Bond Future	118.24	118.0135	118.2443	118.0135	0.00
17/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	AL37 On 07-November-19			Index Future	666.55	667.0930	666.5530	667.0930	0.00
17/09/2019	AL37 On 06-February-20			Index Future	678.49	679.0670	678.4890	679.0670	0.00
17/09/2019	AL37 On 07-May-20			Index Future	690.96	691.5480	690.9580	691.5480	0.00
17/09/2019	AL7T On 07-November-19			Index Future	774.77	776.4370	774.7670	776.4370	120.00
17/09/2019	AL7T On 06-February-20			Index Future	788.64	790.3740	788.6420	790.3740	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
17/09/2019	AL7T On 07-May-20			Index Future	803.13	804.9010	803.1340	804.9010	0.00
17/09/2019	ALBI On 07-November-19			Index Future	693.90	695.9510	693.8980	695.9510	220.00
17/09/2019	ALBI On 06-February-20			Index Future	706.32	708.4430	706.3240	708.4430	0.00
17/09/2019	ALBI On 07-May-20			Index Future	719.30	721.4640	719.3040	721.4640	0.00
17/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	C446 On 31-March-46			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
17/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2019	ES33 On 07-November-19			Bond Future	10.87	77.6146	10.8672	77.6146	350.00
17/09/2019	ES33 On 06-February-20			Bond Future	10.99	79.0076	10.9868	79.0076	0.00
17/09/2019	ES33 On 07-May-20			Bond Future	11.10	76.6660	11.1021	76.6660	0.00
17/09/2019	ES42 On 07-November-19			Bond Future	11.22	78.5760	11.2168	78.5760	4,919.00
17/09/2019	ES42 On 06-February-20			Bond Future	11.33	79.9862	11.3314	79.9862	0.00
17/09/2019	ES42 On 07-May-20			Bond Future	11.45	77.1918	11.4466	77.1918	0.00
17/09/2019	GOVI On 07-November-19			GOVI	686.84	688.9570	686.8350	688.9570	1,197.00
17/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	139350	16	139350	16	0.00
17/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	139250	16	139250	16	0.00
17/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	139150	16	139150	16	0.00
17/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 06-February-20			GOVI	699.14	701.3240	699.1350	701.3240	0.00
17/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	39950	2	39950	2	0.00
17/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	40150	2	40150	2	0.00
17/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	40050	2	40050	2	0.00
17/09/2019	GOVI On 07-May-20			GOVI	711.98	714.2140	711.9820	714.2140	0.00
17/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
17/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	80180	6	80180	6	0.00
17/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	79980	6	79980	6	0.00
17/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	80080	6	80080	6	0.00
17/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2019	IGOV On 07-November-19			Index Future	262.35	262.1190	262.3450	262.1190	974.00
17/09/2019	IGOV On 06-February-20			Index Future	267.11	266.8880	267.1070	266.8880	0.00
17/09/2019	IGOV On 07-May-20			Index Future	272.08	271.8560	272.0780	271.8560	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
17/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
17/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
17/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
17/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
17/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.95	101.9500	101.9500	101.9500	0.00
17/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.74	98.7500	98.7400	98.7500	0.00
17/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.33	95.3300	95.3300	95.3300	0.00
17/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.28	94.2900	94.2800	94.2900	0.00
17/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.20	93.2000	93.2000	93.2000	0.00
17/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.09	93.1100	93.0900	93.1100	0.00
17/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.05	95.0700	95.0500	95.0700	51.00
17/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.96	94.9800	94.9600	94.9800	0.00
17/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.93	95.9400	95.9300	95.9400	0.00
17/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.66	99.6700	99.6600	99.6700	0.00
17/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.73	100.7200	100.7300	100.7200	0.00
17/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.82	93.8100	93.8200	93.8100	0.00
17/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.75	99.7300	99.7500	99.7300	0.00
17/09/2019	IS05 On 19-September-23			Interest Rate Swap	95.02	94.9900	95.0200	94.9900	0.00
17/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.42	90.4000	90.4200	90.4000	0.00
17/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.25	87.2300	87.2500	87.2300	0.00
17/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.87	85.8400	85.8700	85.8400	0.00
17/09/2019	IS10 On 21-September-26			Interest Rate Swap	88.01	87.9700	88.0100	87.9700	0.00
17/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.84	91.8000	91.8400	91.8000	0.00
17/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.31	90.2600	90.3100	90.2600	0.00
17/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.40	92.3500	92.4000	92.3500	0.00
17/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.94	97.8800	97.9400	97.8800	0.00
17/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.29	98.2200	98.2900	98.2200	0.00
17/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.63	91.5500	91.6300	91.5500	0.00
17/09/2019	IS10 On 20-June-28			Interest Rate Swap	99.00	98.9200	99.0000	98.9200	0.00
17/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.37	92.2900	92.3700	92.2900	0.00
17/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	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
17/09/2019	R023 On 07-November-19			Bond Future	7.33	102.8066	7.3350	102.8066	53,397.00
17/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1896	2	1896	2	0.00
17/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1950	2	1950	2	0.00
17/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1923	2	1923	2	0.00
17/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	42	0	42	0	0.00
17/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	39	0	39	0	0.00
17/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	41	0	41	0	0.00
17/09/2019	R023 On 06-February-20			Bond Future	7.35	104.6518	7.3489	104.6518	0.00
17/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1000	1	1000	1	0.00
17/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1037	1	1037	1	0.00
17/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1019	1	1019	1	0.00
17/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	530	1	530	1	0.00
17/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	522	0	522	0	0.00
17/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	539	1	539	1	0.00
17/09/2019	R023 On 07-May-20			Bond Future	7.33	102.6425	7.3330	102.6425	0.00
17/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	371	0	371	0	0.00
17/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	381	0	381	0	0.00
17/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	361	0	361	0	0.00
17/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1480	1	1480	1	0.00
17/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1465	1	1465	1	0.00
17/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1449	1	1449	1	0.00
17/09/2019	R035 On 07-November-19			Bond Future	9.61	96.2951	9.6134	96.2951	94,894.00
17/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2727	3	2727	3	0.00
17/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	90	0	90	0	3,500.00
17/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1193	1	1193	1	3,500.00
17/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2779	3	2779	3	0.00
17/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2832	3	2832	3	0.00
17/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4692	5	4692	5	0.00
17/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	788	1	788	1	0.00
17/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	808	1	808	1	0.00
17/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	320	0	320	0	3,500.00
17/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1906	2	1906	2	0.00
17/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5575	5	5575	5	0.00
17/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	767	1	767	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
17/09/2019	R035 On 06-February-20			Bond Future	9.69	98.0234	9.6898	98.0234	0.00
17/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2446	3	2446	3	0.00
17/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2410	3	2410	3	0.00
17/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2373	3	2373	3	0.00
17/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	3123	3	3123	3	0.00
17/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	3045	3	3045	3	0.00
17/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	3084	3	3084	3	0.00
17/09/2019	R035 On 07-May-20			Bond Future	9.76	95.3214	9.7569	95.3214	0.00
17/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1426	2	1426	2	5,000.00
17/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3445	4	3445	4	5,000.00
17/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2454	3	2454	3	0.00
17/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2520	3	2520	3	0.00
17/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8182	9	8182	9	0.00
17/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2487	3	2487	3	0.00
17/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4601	4	4601	4	0.00
17/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3495	3	3495	3	0.00
17/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4515	4	4515	4	0.00
17/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1273	1	1273	1	5,000.00
17/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4558	4	4558	4	0.00
17/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6370	6	6370	6	0.00
17/09/2019	R035 On 06-August-20			Bond Future	9.82	97.0969	9.8230	97.0969	0.00
17/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2174	2	2174	2	24,761.00
17/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5164	5	5164	5	0.00
17/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5126	5	5126	5	0.00
17/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5204	5	5204	5	0.00
17/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4498	4	4498	4	0.00
17/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4433	4	4433	4	0.00
17/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8432	8	8432	8	0.00
17/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4465	4	4465	4	0.00
17/09/2019	R186 On 07-November-19			Bond Future	8.28	116.0396	8.2848	116.0396	127,352.00
17/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	879	1	879	1	3,750.00
17/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2726	3	2726	3	0.00
17/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3754	4	3754	4	0.00
17/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	826	1	826	1	4,955.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	749	1	749	1	0.00
17/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	3855	4	3855	4	0.00
17/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3804	4	3804	4	0.00
17/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	101	0	101	0	0.00
17/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1138	1	1138	1	0.00
17/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1232	1	1232	1	7,500.00
17/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	105	0	105	0	0.00
17/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	233	0	233	0	4,955.00
17/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	109	0	109	0	0.00
17/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	1077	1	1077	1	3,750.00
17/09/2019	R186 On 06-February-20			Bond Future	8.34	112.8183	8.3357	112.8183	5,040.00
17/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1192	1	1192	1	1,007.00
17/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2477	3	2477	3	0.00
17/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2302	2	2302	2	0.00
17/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2548	3	2548	3	0.00
17/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4257	4	4257	4	0.00
17/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2512	3	2512	3	0.00
17/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1286	1	1286	1	0.00
17/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	674	1	674	1	1,007.00
17/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1402	1	1402	1	1,007.00
17/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1267	1	1267	1	0.00
17/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2443	2	2443	2	0.00
17/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1304	1	1304	1	0.00
17/09/2019	R186 On 07-May-20			Bond Future	8.38	114.8921	8.3807	114.8921	0.00
17/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1452	2	1452	2	0.00
17/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4183	4	4183	4	0.00
17/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	1965	2	1965	2	6,000.00
17/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1476	2	1476	2	0.00
17/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	546	1	546	1	6,000.00
17/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1429	2	1429	2	0.00
17/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	3100	3	3100	3	0.00
17/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4809	5	4809	5	0.00
17/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1304	1	1304	1	6,000.00
17/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	3039	3	3039	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
17/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2503	2	2503	2	0.00
17/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	3070	3	3070	3	0.00
17/09/2019	R197 On 07-November-19			Bond Future	308.83	308.8492	308.8322	308.8492	2,507.00
17/09/2019	R197 On 06-February-20			Bond Future	306.78	306.8097	306.7799	306.8097	40.00
17/09/2019	R197 On 07-May-20			Bond Future	312.49	312.5212	312.4901	312.5212	0.00
17/09/2019	R202 On 07-November-19			Bond Future	233.41	233.1573	233.4062	233.1573	9,010.00
17/09/2019	R202 On 06-February-20			Bond Future	233.58	233.3313	233.5754	233.3313	0.00
17/09/2019	R202 On 07-May-20			Bond Future	237.92	237.6749	237.9230	237.6749	0.00
17/09/2019	R207 On 07-November-19			Bond Future	6.67	102.4314	6.6693	102.4314	3,639.00
17/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
17/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
17/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
17/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	825	1	825	1	0.00
17/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	823	1	823	1	0.00
17/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	821	1	821	1	0.00
17/09/2019	R208 On 07-November-19			Bond Future	6.59	100.9970	6.5898	100.9970	10,069.00
17/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	364	0	364	0	0.00
17/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	353	0	353	0	0.00
17/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	342	0	342	0	0.00
17/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	40	0	40	0	0.00
17/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	42	0	42	0	0.00
17/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	38	0	38	0	0.00
17/09/2019	R208 On 06-February-20			Bond Future	6.43	102.8096	6.4350	102.8096	0.00
17/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	40	0	40	0	0.00
17/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	42	0	42	0	0.00
17/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	45	0	45	0	0.00
17/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	364	0	364	0	0.00
17/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	381	0	381	0	0.00
17/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	372	0	372	0	0.00
17/09/2019	R208 On 07-May-20			Bond Future	6.14	101.2957	6.1373	101.2957	0.00
17/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
17/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
17/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
17/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1144	1	1144	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
17/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1153	1	1153	1	0.00
17/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1135	1	1135	1	0.00
17/09/2019	R209 On 07-November-19			Bond Future	9.60	73.6496	9.5969	73.6496	92,570.00
17/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2108	2	2108	2	0.00
17/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1026	1	1026	1	5,000.00
17/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	95	0	95	0	8,000.00
17/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2194	2	2194	2	0.00
17/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	604	1	604	1	8,000.00
17/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	1981	2	1981	2	0.00
17/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2151	2	2151	2	0.00
17/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	785	1	785	1	0.00
17/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	765	1	765	1	0.00
17/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2369	2	2369	2	0.00
17/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	868	1	868	1	8,000.00
17/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4694	4	4694	4	0.00
17/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	805	1	805	1	0.00
17/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1659	2	1659	2	0.00
17/09/2019	R209 On 06-February-20			Bond Future	9.66	74.9714	9.6614	74.9714	0.00
17/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1929	2	1929	2	0.00
17/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	1960	2	1960	2	0.00
17/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1900	2	1900	2	0.00
17/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2947	3	2947	3	0.00
17/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2911	3	2911	3	0.00
17/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2876	3	2876	3	0.00
17/09/2019	R209 On 07-May-20			Bond Future	9.72	73.1980	9.7230	73.1980	0.00
17/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2184	2	2184	2	0.00
17/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2242	2	2242	2	0.00
17/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2213	2	2213	2	0.00
17/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3911	4	3911	4	0.00
17/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3874	4	3874	4	0.00
17/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3947	4	3947	4	0.00
17/09/2019	R210 On 07-November-19			Bond Future	189.29	189.2942	189.2864	189.2942	2,132.00
17/09/2019	R210 On 06-February-20			Bond Future	192.72	192.7378	192.7220	192.7378	0.00
17/09/2019	R210 On 07-May-20			Bond Future	193.66	193.6756	193.6590	193.6756	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
17/09/2019	R212 On 07-November-19			Bond Future	162.57	162.5078	162.5719	162.5078	7,384.00
17/09/2019	R212 On 06-February-20			Bond Future	163.28	163.2182	163.2769	163.2182	0.00
17/09/2019	R212 On 07-May-20			Bond Future	166.32	166.2566	166.3160	166.2566	0.00
17/09/2019	R213 On 07-November-19			Bond Future	9.18	86.4851	9.1843	86.4851	21,564.00
17/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	2844	3	2844	3	0.00
17/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	2892	3	2892	3	0.00
17/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	2940	3	2940	3	0.00
17/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	405	0	405	0	0.00
17/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	428	0	428	0	0.00
17/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	416	0	416	0	0.00
17/09/2019	R213 On 06-February-20			Bond Future	9.25	88.0373	9.2536	88.0373	0.00
17/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2249	2	2249	2	0.00
17/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2216	2	2216	2	0.00
17/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2184	2	2184	2	0.00
17/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2116	2	2116	2	0.00
17/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2145	2	2145	2	0.00
17/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2088	2	2088	2	0.00
17/09/2019	R213 On 07-May-20			Bond Future	9.31	86.1032	9.3130	86.1032	0.00
17/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1857	2	1857	2	0.00
17/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1883	2	1883	2	0.00
17/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	1910	2	1910	2	0.00
17/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3696	4	3696	4	0.00
17/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3766	4	3766	4	0.00
17/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3731	4	3731	4	0.00
17/09/2019	R214 On 07-November-19			Bond Future	9.86	71.9061	9.8603	71.9061	15,477.00
17/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	1993	2	1993	2	0.00
17/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2035	2	2035	2	0.00
17/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	1951	2	1951	2	0.00
17/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	1023	1	1023	1	0.00
17/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	999	1	999	1	0.00
17/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	975	1	975	1	0.00
17/09/2019	R214 On 06-February-20			Bond Future	9.93	73.1967	9.9310	73.1967	0.00
17/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1852	2	1852	2	0.00
17/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1911	2	1911	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
17/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1882	2	1882	2	0.00
17/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3304	3	3304	3	0.00
17/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3265	3	3265	3	0.00
17/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3343	3	3343	3	0.00
17/09/2019	R214 On 07-May-20			Bond Future	9.99	71.2436	9.9933	71.2436	0.00
17/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2482	3	2482	3	0.00
17/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2512	3	2512	3	0.00
17/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2452	3	2452	3	0.00
17/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4078	4	4078	4	0.00
17/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	4040	4	4040	4	0.00
17/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	4003	4	4003	4	0.00
17/09/2019	R248 On 07-November-19			Bond Future	9.91	91.2166	9.9058	91.2166	85,385.00
17/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2357	3	2357	3	0.00
17/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2305	3	2305	3	0.00
17/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2253	3	2253	3	0.00
17/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1338	1	1338	1	0.00
17/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1371	1	1371	1	0.00
17/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1306	1	1306	1	0.00
17/09/2019	R248 On 06-February-20			Bond Future	9.98	92.8538	9.9775	92.8538	100.00
17/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2010	2	2010	2	0.00
17/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2046	2	2046	2	0.00
17/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	1974	2	1974	2	0.00
17/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4265	4	4265	4	0.00
17/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4369	4	4369	4	0.00
17/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4317	4	4317	4	0.00
17/09/2019	R248 On 07-May-20			Bond Future	10.04	90.1202	10.0408	90.1202	0.00
17/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	2899	3	2899	3	0.00
17/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	2974	3	2974	3	0.00
17/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	2937	3	2937	3	0.00
17/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5158	5	5158	5	0.00
17/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5208	5	5208	5	0.00
17/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5109	5	5109	5	0.00
17/09/2019	R248 On 06-August-20			Bond Future	10.10	91.7988	10.1032	91.7988	0.00
17/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2411	3	2411	3	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5829	6	5829	6	0.00
17/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	5916	6	5916	6	0.00
17/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	5872	6	5872	6	0.00
17/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5162	5	5162	5	0.00
17/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5125	5	5125	5	0.00
17/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5200	5	5200	5	0.00
17/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9961	10	9961	10	0.00