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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
19/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	2025 On 07-November-19			Bond Future	137.74	137.6043	137.7388	137.6043	1,461.00
19/09/2019	2025 On 06-February-20			Bond Future	138.77	138.6283	138.7654	138.6283	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
19/09/2019	2025 On 07-May-20			Bond Future	141.35	141.2085	141.3480	141.2085	0.00
19/09/2019	2029 On 07-November-19			Bond Future	101.96	101.9172	101.9598	101.9172	4,260.00
19/09/2019	2029 On 06-February-20			Bond Future	103.81	103.7673	103.8108	103.7673	0.00
19/09/2019	2029 On 07-May-20			Bond Future	104.63	104.5860	104.6303	104.5860	0.00
19/09/2019	2030 On 07-November-19			Bond Future	8.93	96.1059	8.9263	96.1059	73,127.00
19/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3642	4	3642	4	0.00
19/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2718	3	2718	3	0.00
19/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	374	0	374	0	5,500.00
19/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1811	2	1811	2	5,500.00
19/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3696	4	3696	4	0.00
19/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2245	2	2245	2	0.00
19/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2476	2	2476	2	0.00
19/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	142	0	142	0	0.00
19/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5181	5	5181	5	0.00
19/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3589	4	3589	4	0.00
19/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2968	3	2968	3	0.00
19/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5687	6	5687	6	0.00
19/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1245	1	1245	1	0.00
19/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	328	0	328	0	0.00
19/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1895	2	1895	2	0.00
19/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4846	5	4846	5	0.00
19/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	101	0	101	0	0.00
19/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	676	1	676	1	0.00
19/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1094	1	1094	1	5,000.00
19/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	329	0	329	0	2,500.00
19/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	222	0	222	0	0.00
19/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	452	0	452	0	5,333.00
19/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2625	3	2625	3	0.00
19/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	60	0	60	0	2,500.00
19/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	717	1	717	1	0.00
19/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2475	2	2475	2	0.00
19/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	214	0	214	0	0.00
19/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	207	0	207	0	0.00
19/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	386	0	386	0	2,750.00

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19/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	529	1	529	1	2,750.00
19/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3561	4	3561	4	0.00
19/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	82	0	82	0	5,500.00
19/09/2019	2030 On 06-February-20			Bond Future	8.99	93.8183	8.9868	93.8183	0.00
19/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2159	2	2159	2	5,820.00
19/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	660	1	660	1	5,820.00
19/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2650	3	2650	3	0.00
19/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2687	3	2687	3	0.00
19/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2724	3	2724	3	0.00
19/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1655	2	1655	2	0.00
19/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1704	2	1704	2	0.00
19/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4405	4	4405	4	0.00
19/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1680	2	1680	2	0.00
19/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2077	2	2077	2	0.00
19/09/2019	2030 On 07-May-20			Bond Future	9.05	95.5426	9.0458	95.5426	0.00
19/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2013	2	2013	2	0.00
19/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1985	2	1985	2	0.00
19/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1957	2	1957	2	0.00
19/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3561	4	3561	4	0.00
19/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3596	4	3596	4	0.00
19/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3527	4	3527	4	0.00
19/09/2019	2032 On 07-November-19			Bond Future	9.27	93.3844	9.2747	93.3844	48,288.00
19/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3397	3	3397	3	0.00
19/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3342	3	3342	3	0.00
19/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3289	3	3289	3	0.00
19/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	406	0	406	0	0.00
19/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	418	0	418	0	0.00
19/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	394	0	394	0	0.00
19/09/2019	2032 On 06-February-20			Bond Future	9.34	95.0568	9.3418	95.0568	0.00
19/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2545	2	2545	2	0.00
19/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2582	3	2582	3	0.00
19/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2509	2	2509	2	0.00
19/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2250	2	2250	2	0.00
19/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2220	2	2220	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
19/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2189	2	2189	2	0.00
19/09/2019	2032 On 07-May-20			Bond Future	9.41	92.6438	9.4058	92.6438	0.00
19/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2305	2	2305	2	0.00
19/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2367	2	2367	2	0.00
19/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2336	2	2336	2	0.00
19/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3859	4	3859	4	0.00
19/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3821	4	3821	4	0.00
19/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3896	4	3896	4	0.00
19/09/2019	2033 On 07-November-19			Bond Future	102.49	102.4941	102.4939	102.4941	6,260.00
19/09/2019	2033 On 06-February-20			Bond Future	104.35	104.3547	104.3546	104.3547	0.00
19/09/2019	2033 On 07-May-20			Bond Future	105.10	105.1013	105.1012	105.1013	0.00
19/09/2019	2037 On 07-November-19			Bond Future	9.67	92.5224	9.6709	92.5224	67,556.00
19/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2830	3	2830	3	0.00
19/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2938	3	2938	3	0.00
19/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2884	3	2884	3	0.00
19/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	701	1	701	1	0.00
19/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	681	1	681	1	0.00
19/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	721	1	721	1	0.00
19/09/2019	2037 On 06-February-20			Bond Future	9.74	89.9201	9.7405	89.9201	0.00
19/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2526	2	2526	2	0.00
19/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2489	2	2489	2	0.00
19/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2451	2	2451	2	0.00
19/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3026	3	3026	3	0.00
19/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3065	3	3065	3	0.00
19/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	2987	3	2987	3	0.00
19/09/2019	2037 On 07-May-20			Bond Future	9.81	91.5728	9.8086	91.5728	0.00
19/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2696	3	2696	3	0.00
19/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2730	3	2730	3	0.00
19/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2765	3	2765	3	0.00
19/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4270	4	4270	4	0.00
19/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4354	4	4354	4	0.00
19/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4312	4	4312	4	0.00
19/09/2019	2038 On 07-November-19			Bond Future	120.44	120.4422	120.4418	120.4422	21,883.00
19/09/2019	2038 On 06-February-20			Bond Future	120.97	120.9703	120.9702	120.9703	0.00

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19/09/2019	2038 On 07-May-20			Bond Future	123.22	123.2219	123.2215	123.2219	0.00
19/09/2019	2040 On 07-November-19			Bond Future	9.80	95.3834	9.7963	95.3834	40,642.00
19/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2802	3	2802	3	0.00
19/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2859	3	2859	3	0.00
19/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1663	2	1663	2	1,260.00
19/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	271	0	271	0	1,260.00
19/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2915	3	2915	3	0.00
19/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	859	1	859	1	0.00
19/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	906	1	906	1	0.00
19/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1633	2	1633	2	0.00
19/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4513	5	4513	5	0.00
19/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	882	1	882	1	0.00
19/09/2019	2040 On 06-February-20			Bond Future	9.87	92.5819	9.8667	92.5819	0.00
19/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	72	0	72	0	0.00
19/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2411	2	2411	2	0.00
19/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2490	2	2490	2	0.00
19/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	443	0	443	0	0.00
19/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2451	2	2451	2	0.00
19/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3408	4	3408	4	0.00
19/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3364	3	3364	3	0.00
19/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	7944	8	7944	8	0.00
19/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3452	4	3452	4	0.00
19/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13335	14	13335	14	0.00
19/09/2019	2040 On 07-May-20			Bond Future	9.94	94.2834	9.9355	94.2834	0.00
19/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3069	3	3069	3	0.00
19/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3031	3	3031	3	0.00
19/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2993	3	2993	3	0.00
19/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4668	5	4668	5	0.00
19/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4579	5	4579	5	0.00
19/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4623	5	4623	5	0.00
19/09/2019	2044 On 07-November-19			Bond Future	9.85	92.1823	9.8503	92.1823	37,723.00
19/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2673	3	2673	3	0.00
19/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5583	5	5583	5	0.00
19/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2618	3	2618	3	0.00

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19/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2728	3	2728	3	0.00
19/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	96	0	96	0	328.00
19/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1191	1	1191	1	328.00
19/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	967	1	967	1	0.00
19/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	5935	6	5935	6	0.00
19/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	915	1	915	1	0.00
19/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2125	2	2125	2	0.00
19/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	941	1	941	1	0.00
19/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	243	0	243	0	328.00
19/09/2019	2044 On 06-February-20			Bond Future	9.92	89.4487	9.9185	89.4487	0.00
19/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	519	0	519	0	328.00
19/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2390	2	2390	2	0.00
19/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2276	2	2276	2	328.00
19/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2352	2	2352	2	0.00
19/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7611	7	7611	7	0.00
19/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2429	2	2429	2	0.00
19/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3681	4	3681	4	0.00
19/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3589	4	3589	4	0.00
19/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	923	1	923	1	328.00
19/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3635	4	3635	4	0.00
19/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3775	4	3775	4	0.00
19/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	7846	8	7846	8	0.00
19/09/2019	2044 On 07-May-20			Bond Future	9.99	91.0927	9.9851	91.0927	0.00
19/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3111	3	3111	3	0.00
19/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1588	2	1588	2	100.00
19/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3879	4	3879	4	100.00
19/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1403	1	1403	1	556.00
19/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3188	3	3188	3	0.00
19/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3587	4	3587	4	556.00
19/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9237	9	9237	9	0.00
19/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3149	3	3149	3	0.00
19/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9608	9	9608	9	0.00
19/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7684	8	7684	8	0.00
19/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4205	4	4205	4	0.00

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19/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4686	5	4686	5	0.00
19/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	3921	4	3921	4	0.00
19/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1396	1	1396	1	556.00
19/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1279	1	1279	1	100.00
19/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4732	5	4732	5	0.00
19/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7231	7	7231	7	0.00
19/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4641	5	4641	5	0.00
19/09/2019	2044 On 06-August-20			Bond Future	10.05	88.4051	10.0521	88.4051	0.00
19/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3950	4	3950	4	0.00
19/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1413	1	1413	1	140.00
19/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	3204	3	3204	3	140.00
19/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	4029	4	4029	4	0.00
19/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8944	9	8944	9	0.00
19/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3989	4	3989	4	0.00
19/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5482	6	5482	6	0.00
19/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2297	2	2297	2	140.00
19/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	10550	11	10550	11	0.00
19/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	6470	7	6470	7	0.00
19/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5438	6	5438	6	0.00
19/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	5526	6	5526	6	0.00
19/09/2019	2046 On 07-November-19			Bond Future	111.62	111.4178	111.6220	111.4178	17,994.00
19/09/2019	2046 On 06-February-20			Bond Future	113.65	113.4406	113.6484	113.4406	0.00
19/09/2019	2046 On 07-May-20			Bond Future	114.02	113.8036	114.0154	113.8036	0.00
19/09/2019	2050 On 07-November-19			Bond Future	115.93	115.9329	115.9326	115.9329	12,916.00
19/09/2019	2050 On 06-February-20			Bond Future	116.20	116.2019	116.2019	116.2019	0.00
19/09/2019	2050 On 07-May-20			Bond Future	118.36	118.3647	118.3647	118.3647	0.00
19/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	AL37 On 07-November-19			Index Future	666.78	667.2110	666.7840	667.2110	0.00
19/09/2019	AL37 On 06-February-20			Index Future	678.73	679.1600	678.7250	679.1600	0.00
19/09/2019	AL37 On 07-May-20			Index Future	691.20	691.6400	691.1970	691.6400	0.00
19/09/2019	AL7T On 07-November-19			Index Future	776.81	776.8290	776.8070	776.8290	120.00
19/09/2019	AL7T On 06-February-20			Index Future	790.72	790.7410	790.7190	790.7410	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
19/09/2019	AL7T On 07-May-20			Index Future	805.25	805.2720	805.2490	805.2720	0.00
19/09/2019	ALBI On 07-November-19			Index Future	696.88	696.2110	696.8810	696.2110	220.00
19/09/2019	ALBI On 06-February-20			Index Future	709.36	708.6790	709.3610	708.6790	0.00
19/09/2019	ALBI On 07-May-20			Index Future	722.40	721.7020	722.3960	721.7020	0.00
19/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	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
19/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2019	ES33 On 07-November-19			Bond Future	10.79	77.6416	10.7946	77.6416	350.00
19/09/2019	ES33 On 06-February-20			Bond Future	10.91	79.0320	10.9115	79.0320	0.00
19/09/2019	ES33 On 07-May-20			Bond Future	11.02	76.6906	11.0241	76.6906	0.00
19/09/2019	ES42 On 07-November-19			Bond Future	11.13	78.6414	11.1339	78.6414	4,919.00
19/09/2019	ES42 On 06-February-20			Bond Future	11.25	80.0496	11.2455	80.0496	0.00
19/09/2019	ES42 On 07-May-20			Bond Future	11.36	77.2562	11.3576	77.2562	0.00
19/09/2019	GOVI On 07-November-19			GOVI	689.90	689.2040	689.8950	689.2040	1,198.00
19/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	169950	16	169950	16	0.00
19/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	169850	16	169850	16	0.00
19/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	169750	16	169750	16	0.00
19/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 06-February-20			GOVI	702.25	701.5460	702.2500	701.5460	0.00
19/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	8800	2	8800	2	0.00
19/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	9000	2	9000	2	0.00
19/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	8900	2	8900	2	0.00
19/09/2019	GOVI On 07-May-20			GOVI	715.16	714.4380	715.1550	714.4380	0.00
19/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
19/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	48450	6	48450	6	0.00
19/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	48250	6	48250	6	0.00
19/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	48350	6	48350	6	0.00
19/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2019	IGOV On 07-November-19			Index Future	262.34	262.2640	262.3370	262.2640	1,037.00
19/09/2019	IGOV On 06-February-20			Index Future	267.10	267.0250	267.0990	267.0250	0.00
19/09/2019	IGOV On 07-May-20			Index Future	272.07	271.9950	272.0700	271.9950	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
19/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
19/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
19/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
19/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5500	98.5700	98.5500	0.00
19/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.98	101.9500	101.9800	101.9500	0.00
19/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.7400	98.7700	98.7400	0.00
19/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.36	95.3200	95.3600	95.3200	0.00
19/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.32	94.2700	94.3200	94.2700	0.00
19/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.24	93.1800	93.2400	93.1800	0.00
19/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.13	93.0800	93.1300	93.0800	0.00
19/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.09	95.0300	95.0900	95.0300	51.00
19/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.99	94.9300	94.9900	94.9300	0.00
19/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.94	95.8800	95.9400	95.8800	0.00
19/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.65	99.6000	99.6500	99.6000	0.00
19/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.68	100.6400	100.6800	100.6400	0.00
19/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.75	93.7200	93.7500	93.7200	0.00
19/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.64	99.6300	99.6400	99.6300	0.00
19/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8700	94.8800	94.8700	0.00
19/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.10	90.2300	90.1000	90.2300	0.00
19/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.90	87.0500	86.9000	87.0500	0.00
19/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.49	85.6600	85.4900	85.6600	0.00
19/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.60	87.7900	87.6000	87.7900	0.00
19/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.42	91.6100	91.4200	91.6100	0.00
19/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.89	90.0600	89.8900	90.0600	0.00
19/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.98	92.1400	91.9800	92.1400	0.00
19/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.51	97.6700	97.5100	97.6700	0.00
19/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.84	98.0100	97.8400	98.0100	0.00
19/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.15	91.3500	91.1500	91.3500	0.00
19/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.50	98.7200	98.5000	98.7200	0.00
19/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.85	92.1000	91.8500	92.1000	0.00
19/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/09/2019	R023 On 07-November-19			Bond Future	7.34	102.8207	7.3391	102.8207	54,077.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1882	2	1882	2	0.00
19/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1936	2	1936	2	0.00
19/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1909	2	1909	2	0.00
19/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	41	0	41	0	0.00
19/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	38	0	38	0	0.00
19/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	39	0	39	0	0.00
19/09/2019	R023 On 06-February-20			Bond Future	7.35	104.6621	7.3533	104.6621	0.00
19/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1016	1	1016	1	0.00
19/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1052	1	1052	1	0.00
19/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1034	1	1034	1	0.00
19/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	557	1	557	1	0.00
19/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	549	1	549	1	0.00
19/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	566	1	566	1	0.00
19/09/2019	R023 On 07-May-20			Bond Future	7.34	102.6527	7.3379	102.6527	0.00
19/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	372	0	372	0	0.00
19/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	382	0	382	0	0.00
19/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	362	0	362	0	0.00
19/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1494	1	1494	1	0.00
19/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1478	1	1478	1	0.00
19/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1462	1	1462	1	0.00
19/09/2019	R035 On 07-November-19			Bond Future	9.53	96.3556	9.5329	96.3556	94,894.00
19/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3151	3	3151	3	0.00
19/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	129	0	129	0	3,500.00
19/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1460	1	1460	1	3,500.00
19/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3207	3	3207	3	0.00
19/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3264	3	3264	3	0.00
19/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5217	5	5217	5	0.00
19/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	602	1	602	1	0.00
19/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	619	1	619	1	0.00
19/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	231	0	231	0	3,500.00
19/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1559	2	1559	2	0.00
19/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5000	5	5000	5	0.00
19/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	585	1	585	1	0.00
19/09/2019	R035 On 06-February-20			Bond Future	9.61	98.0812	9.6065	98.0812	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
19/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2690	3	2690	3	0.00
19/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2651	3	2651	3	0.00
19/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2612	3	2612	3	0.00
19/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2737	3	2737	3	0.00
19/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2664	3	2664	3	0.00
19/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2701	3	2701	3	0.00
19/09/2019	R035 On 07-May-20			Bond Future	9.67	95.3800	9.6709	95.3800	0.00
19/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1632	2	1632	2	5,000.00
19/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3794	4	3794	4	5,000.00
19/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2739	3	2739	3	0.00
19/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2810	3	2810	3	0.00
19/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8696	9	8696	9	0.00
19/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2774	3	2774	3	0.00
19/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4250	4	4250	4	0.00
19/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3209	3	3209	3	0.00
19/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4168	4	4168	4	0.00
19/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1150	1	1150	1	5,000.00
19/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4209	4	4209	4	0.00
19/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5940	6	5940	6	0.00
19/09/2019	R035 On 06-August-20			Bond Future	9.73	97.1571	9.7341	97.1571	0.00
19/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2402	2	2402	2	24,761.00
19/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5536	5	5536	5	0.00
19/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1778	2	1778	2	3,000.00
19/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5494	5	5494	5	0.00
19/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5578	5	5578	5	0.00
19/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4218	4	4218	4	0.00
19/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4159	4	4159	4	0.00
19/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	9410	10	9410	10	0.00
19/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8013	8	8013	8	0.00
19/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4188	4	4188	4	0.00
19/09/2019	R186 On 07-November-19			Bond Future	8.25	116.0779	8.2460	116.0779	127,133.00
19/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	980	1	980	1	3,750.00
19/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2909	3	2909	3	0.00
19/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3954	4	3954	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
19/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	922	1	922	1	4,955.00
19/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	839	1	839	1	0.00
19/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4056	4	4056	4	0.00
19/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4005	4	4005	4	0.00
19/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	82	0	82	0	0.00
19/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1013	1	1013	1	0.00
19/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1102	1	1102	1	7,500.00
19/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	85	0	85	0	0.00
19/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	194	0	194	0	4,955.00
19/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	88	0	88	0	0.00
19/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	957	1	957	1	3,750.00
19/09/2019	R186 On 06-February-20			Bond Future	8.29	112.8528	8.2948	112.8528	5,040.00
19/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1245	1	1245	1	1,007.00
19/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2580	3	2580	3	0.00
19/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2400	2	2400	2	0.00
19/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2653	3	2653	3	0.00
19/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4406	4	4406	4	0.00
19/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2616	3	2616	3	0.00
19/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1165	1	1165	1	0.00
19/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	598	1	598	1	1,007.00
19/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1274	1	1274	1	1,007.00
19/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1147	1	1147	1	0.00
19/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2271	2	2271	2	0.00
19/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1182	1	1182	1	0.00
19/09/2019	R186 On 07-May-20			Bond Future	8.34	114.9268	8.3377	114.9268	0.00
19/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1472	1	1472	1	0.00
19/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4254	4	4254	4	0.00
19/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2010	2	2010	2	6,000.00
19/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1497	2	1497	2	0.00
19/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	534	1	534	1	6,000.00
19/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1447	1	1447	1	0.00
19/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2890	3	2890	3	0.00
19/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4567	5	4567	5	0.00
19/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1145	1	1145	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2831	3	2831	3	0.00
19/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2319	2	2319	2	0.00
19/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2860	3	2860	3	0.00
19/09/2019	R197 On 07-November-19			Bond Future	308.45	308.4669	308.4540	308.4669	2,507.00
19/09/2019	R197 On 06-February-20			Bond Future	306.40	306.4087	306.3961	306.4087	40.00
19/09/2019	R197 On 07-May-20			Bond Future	312.10	312.1118	312.0986	312.1118	0.00
19/09/2019	R202 On 07-November-19			Bond Future	233.40	233.4045	233.4032	233.4045	9,010.00
19/09/2019	R202 On 06-February-20			Bond Future	233.57	233.5739	233.5731	233.5739	0.00
19/09/2019	R202 On 07-May-20			Bond Future	237.92	237.9212	237.9202	237.9212	0.00
19/09/2019	R207 On 07-November-19			Bond Future	6.69	102.4249	6.6909	102.4249	3,188.00
19/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
19/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
19/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
19/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	829	1	829	1	0.00
19/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	827	1	827	1	0.00
19/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	825	1	825	1	0.00
19/09/2019	R208 On 07-November-19			Bond Future	6.60	100.9875	6.5951	100.9875	9,737.00
19/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	358	0	358	0	0.00
19/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	347	0	347	0	0.00
19/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	336	0	336	0	0.00
19/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	41	0	41	0	0.00
19/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	43	0	43	0	0.00
19/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	39	0	39	0	0.00
19/09/2019	R208 On 06-February-20			Bond Future	6.44	102.7960	6.4412	102.7960	0.00
19/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	39	0	39	0	0.00
19/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	42	0	42	0	0.00
19/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	44	0	44	0	0.00
19/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	371	0	371	0	0.00
19/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	387	0	387	0	0.00
19/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	379	0	379	0	0.00
19/09/2019	R208 On 07-May-20			Bond Future	6.15	101.2815	6.1456	101.2815	0.00
19/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
19/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
19/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	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
19/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1151	1	1151	1	0.00
19/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1160	1	1160	1	0.00
19/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1142	1	1142	1	0.00
19/09/2019	R209 On 07-November-19			Bond Future	9.53	73.6673	9.5274	73.6673	96,101.00
19/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2398	2	2398	2	0.00
19/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1214	1	1214	1	5,000.00
19/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	125	0	125	0	8,000.00
19/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2491	2	2491	2	0.00
19/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	734	1	734	1	8,000.00
19/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2262	2	2262	2	0.00
19/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2444	2	2444	2	0.00
19/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	624	1	624	1	0.00
19/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	607	1	607	1	0.00
19/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2045	2	2045	2	0.00
19/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	695	1	695	1	8,000.00
19/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4270	4	4270	4	0.00
19/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	641	1	641	1	0.00
19/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1393	1	1393	1	0.00
19/09/2019	R209 On 06-February-20			Bond Future	9.59	74.9867	9.5898	74.9867	0.00
19/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2056	2	2056	2	0.00
19/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2088	2	2088	2	0.00
19/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2024	2	2024	2	0.00
19/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2609	3	2609	3	0.00
19/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2575	3	2575	3	0.00
19/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2542	3	2542	3	0.00
19/09/2019	R209 On 07-May-20			Bond Future	9.65	73.2132	9.6492	73.2132	0.00
19/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2394	2	2394	2	0.00
19/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2455	2	2455	2	0.00
19/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2424	2	2424	2	0.00
19/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3651	4	3651	4	0.00
19/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3617	4	3617	4	0.00
19/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3686	4	3686	4	0.00
19/09/2019	R210 On 07-November-19			Bond Future	189.28	189.2823	189.2795	189.2823	2,132.00
19/09/2019	R210 On 06-February-20			Bond Future	192.72	192.7184	192.7158	192.7184	0.00

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19/09/2019	R210 On 07-May-20			Bond Future	193.65	193.6550	193.6523	193.6550	0.00
19/09/2019	R212 On 07-November-19			Bond Future	162.46	162.4682	162.4603	162.4682	7,384.00
19/09/2019	R212 On 06-February-20			Bond Future	163.16	163.1716	163.1639	163.1716	0.00
19/09/2019	R212 On 07-May-20			Bond Future	166.20	166.2087	166.2006	166.2087	0.00
19/09/2019	R213 On 07-November-19			Bond Future	9.12	86.5644	9.1246	86.5644	23,319.00
19/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3091	3	3091	3	0.00
19/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3141	3	3141	3	0.00
19/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3191	3	3191	3	0.00
19/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	283	0	283	0	0.00
19/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	302	0	302	0	0.00
19/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	292	0	292	0	0.00
19/09/2019	R213 On 06-February-20			Bond Future	9.19	88.1147	9.1916	88.1147	0.00
19/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2426	2	2426	2	0.00
19/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2391	2	2391	2	0.00
19/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2357	2	2357	2	0.00
19/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1911	2	1911	2	0.00
19/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1937	2	1937	2	0.00
19/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1884	2	1884	2	0.00
19/09/2019	R213 On 07-May-20			Bond Future	9.25	86.1817	9.2488	86.1817	0.00
19/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2033	2	2033	2	0.00
19/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2061	2	2061	2	0.00
19/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2089	2	2089	2	0.00
19/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3488	4	3488	4	0.00
19/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3555	4	3555	4	0.00
19/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3521	4	3521	4	0.00
19/09/2019	R214 On 07-November-19			Bond Future	9.78	71.9585	9.7803	71.9585	15,477.00
19/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2318	2	2318	2	0.00
19/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2364	2	2364	2	0.00
19/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2272	2	2272	2	0.00
19/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	803	1	803	1	0.00
19/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	783	1	783	1	0.00
19/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	763	1	763	1	0.00
19/09/2019	R214 On 06-February-20			Bond Future	9.85	73.2472	9.8485	73.2472	0.00
19/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2007	2	2007	2	0.00

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19/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2071	2	2071	2	0.00
19/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2039	2	2039	2	0.00
19/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	2910	3	2910	3	0.00
19/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	2874	3	2874	3	0.00
19/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	2947	3	2947	3	0.00
19/09/2019	R214 On 07-May-20			Bond Future	9.91	71.2949	9.9084	71.2949	0.00
19/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2732	3	2732	3	0.00
19/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2765	3	2765	3	0.00
19/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2700	3	2700	3	0.00
19/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3766	4	3766	4	0.00
19/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3730	4	3730	4	0.00
19/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3695	4	3695	4	0.00
19/09/2019	R248 On 07-November-19			Bond Future	9.83	91.2838	9.8257	91.2838	85,396.00
19/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2705	3	2705	3	0.00
19/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2648	3	2648	3	0.00
19/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2592	2	2592	2	0.00
19/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	993	1	993	1	0.00
19/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1021	1	1021	1	0.00
19/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	965	1	965	1	0.00
19/09/2019	R248 On 06-February-20			Bond Future	9.89	92.9186	9.8949	92.9186	100.00
19/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2287	2	2287	2	0.00
19/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2326	2	2326	2	0.00
19/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2248	2	2248	2	0.00
19/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	3843	4	3843	4	0.00
19/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	3941	4	3941	4	0.00
19/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	3892	4	3892	4	0.00
19/09/2019	R248 On 07-May-20			Bond Future	9.96	90.1859	9.9557	90.1859	0.00
19/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3208	3	3208	3	0.00
19/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3288	3	3288	3	0.00
19/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3248	3	3248	3	0.00
19/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4755	5	4755	5	0.00
19/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4802	5	4802	5	0.00
19/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4708	5	4708	5	0.00
19/09/2019	R248 On 06-August-20			Bond Future	10.02	91.8663	10.0154	91.8663	0.00

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19/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2643	3	2643	3	20,640.00
19/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6270	6	6270	6	0.00
19/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6362	6	6362	6	0.00
19/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1929	2	1929	2	3,000.00
19/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6316	6	6316	6	0.00
19/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4878	5	4878	5	0.00
19/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4842	5	4842	5	0.00
19/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	11178	11	11178	11	0.00
19/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	4913	5	4913	5	0.00
19/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9465	10	9465	10	0.00