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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
20/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	2025 On 07-November-19			Bond Future	137.74	137.7388	137.7372	137.7388	1,461.00
20/09/2019	2025 On 06-February-20			Bond Future	138.76	138.7654	138.7638	138.7654	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
20/09/2019	2025 On 07-May-20			Bond Future	141.35	141.3480	141.3464	141.3480	0.00
20/09/2019	2029 On 07-November-19			Bond Future	102.18	101.9598	102.1773	101.9598	4,260.00
20/09/2019	2029 On 06-February-20			Bond Future	104.03	103.8108	104.0323	103.8108	0.00
20/09/2019	2029 On 07-May-20			Bond Future	104.86	104.6303	104.8559	104.6303	0.00
20/09/2019	2030 On 07-November-19			Bond Future	8.99	96.1143	8.9918	96.1143	73,122.00
20/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3281	4	3281	4	0.00
20/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2392	3	2392	3	0.00
20/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	279	0	279	0	5,500.00
20/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1541	2	1541	2	5,500.00
20/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3332	4	3332	4	0.00
20/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	1944	2	1944	2	0.00
20/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2162	2	2162	2	0.00
20/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	98	0	98	0	0.00
20/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	4788	5	4788	5	0.00
20/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3229	4	3229	4	0.00
20/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2630	3	2630	3	0.00
20/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5288	6	5288	6	0.00
20/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1026	1	1026	1	0.00
20/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	242	0	242	0	0.00
20/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1618	2	1618	2	0.00
20/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4457	5	4457	5	0.00
20/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	128	0	128	0	0.00
20/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	814	1	814	1	0.00
20/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1291	1	1291	1	5,000.00
20/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	406	0	406	0	2,500.00
20/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	276	0	276	0	0.00
20/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	552	0	552	0	5,333.00
20/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2954	3	2954	3	0.00
20/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	76	0	76	0	2,500.00
20/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	862	1	862	1	0.00
20/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2794	2	2794	2	0.00
20/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	267	0	267	0	0.00
20/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	259	0	259	0	0.00
20/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	474	0	474	0	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	643	1	643	1	2,750.00
20/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3931	4	3931	4	0.00
20/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	104	0	104	0	5,500.00
20/09/2019	2030 On 06-February-20			Bond Future	9.05	93.8271	9.0549	93.8271	0.00
20/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	1940	2	1940	2	5,820.00
20/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	561	1	561	1	5,820.00
20/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2404	3	2404	3	0.00
20/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2439	3	2439	3	0.00
20/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2474	3	2474	3	0.00
20/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1827	2	1827	2	0.00
20/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1880	2	1880	2	0.00
20/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4728	4	4728	4	0.00
20/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1853	2	1853	2	0.00
20/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2280	2	2280	2	0.00
20/09/2019	2030 On 07-May-20			Bond Future	9.12	95.5514	9.1166	95.5514	0.00
20/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1829	2	1829	2	0.00
20/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1803	2	1803	2	0.00
20/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1777	2	1777	2	0.00
20/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3810	4	3810	4	0.00
20/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3847	4	3847	4	0.00
20/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3774	4	3774	4	0.00
20/09/2019	2032 On 07-November-19			Bond Future	9.33	93.4999	9.3350	93.4999	48,218.00
20/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3058	3	3058	3	0.00
20/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3006	3	3006	3	0.00
20/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	2954	3	2954	3	0.00
20/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	484	0	484	0	0.00
20/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	498	0	498	0	0.00
20/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	470	0	470	0	0.00
20/09/2019	2032 On 06-February-20			Bond Future	9.40	95.1744	9.4043	95.1744	0.00
20/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2317	3	2317	3	0.00
20/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2352	3	2352	3	0.00
20/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2283	3	2283	3	0.00
20/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2446	2	2446	2	0.00
20/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2414	2	2414	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
20/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2381	2	2381	2	0.00
20/09/2019	2032 On 07-May-20			Bond Future	9.47	92.7635	9.4705	92.7635	0.00
20/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2118	2	2118	2	0.00
20/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2176	2	2176	2	0.00
20/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2147	2	2147	2	0.00
20/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4099	4	4099	4	0.00
20/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4060	4	4060	4	0.00
20/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4138	4	4138	4	0.00
20/09/2019	2033 On 07-November-19			Bond Future	102.55	102.4939	102.5528	102.4939	6,260.00
20/09/2019	2033 On 06-February-20			Bond Future	104.41	104.3546	104.4147	104.3546	0.00
20/09/2019	2033 On 07-May-20			Bond Future	105.16	105.1012	105.1623	105.1012	0.00
20/09/2019	2037 On 07-November-19			Bond Future	9.72	92.6514	9.7210	92.6514	67,556.00
20/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2549	3	2549	3	0.00
20/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2652	3	2652	3	0.00
20/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2600	3	2600	3	0.00
20/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	800	1	800	1	0.00
20/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	778	1	778	1	0.00
20/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	823	1	823	1	0.00
20/09/2019	2037 On 06-February-20			Bond Future	9.79	90.0515	9.7921	90.0515	0.00
20/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2330	3	2330	3	0.00
20/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2294	2	2294	2	0.00
20/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2259	2	2259	2	0.00
20/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3222	3	3222	3	0.00
20/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3263	3	3263	3	0.00
20/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3181	3	3181	3	0.00
20/09/2019	2037 On 07-May-20			Bond Future	9.86	91.7065	9.8619	91.7065	0.00
20/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2516	3	2516	3	0.00
20/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2549	3	2549	3	0.00
20/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2583	3	2583	3	0.00
20/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4485	4	4485	4	0.00
20/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4572	4	4572	4	0.00
20/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4529	4	4529	4	0.00
20/09/2019	2038 On 07-November-19			Bond Future	120.53	120.4418	120.5283	120.4418	21,883.00
20/09/2019	2038 On 06-February-20			Bond Future	121.06	120.9702	121.0582	120.9702	0.00

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20/09/2019	2038 On 07-May-20			Bond Future	123.31	123.2215	123.3114	123.2215	0.00
20/09/2019	2040 On 07-November-19			Bond Future	9.85	95.5636	9.8515	95.5636	41,417.00
20/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2486	3	2486	3	0.00
20/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2540	3	2540	3	0.00
20/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1425	2	1425	2	1,260.00
20/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	205	0	205	0	1,260.00
20/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2593	3	2593	3	0.00
20/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	990	1	990	1	0.00
20/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1043	1	1043	1	0.00
20/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1848	2	1848	2	0.00
20/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4900	5	4900	5	0.00
20/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1016	1	1016	1	0.00
20/09/2019	2040 On 06-February-20			Bond Future	9.92	92.7654	9.9236	92.7654	0.00
20/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	58	0	58	0	0.00
20/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2196	2	2196	2	0.00
20/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2270	2	2270	2	0.00
20/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	377	0	377	0	0.00
20/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2233	2	2233	2	0.00
20/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3651	3	3651	3	0.00
20/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3605	3	3605	3	0.00
20/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8339	8	8339	8	0.00
20/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3697	3	3697	3	0.00
20/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13782	13	13782	13	0.00
20/09/2019	2040 On 07-May-20			Bond Future	9.99	94.4703	9.9942	94.4703	0.00
20/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2851	3	2851	3	0.00
20/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2815	3	2815	3	0.00
20/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2779	3	2779	3	0.00
20/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4923	5	4923	5	0.00
20/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4831	5	4831	5	0.00
20/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4877	5	4877	5	0.00
20/09/2019	2044 On 07-November-19			Bond Future	9.91	92.3652	9.9054	92.3652	37,723.00
20/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2357	3	2357	3	0.00
20/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5168	6	5168	6	0.00
20/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2306	3	2306	3	0.00

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20/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2410	3	2410	3	0.00
20/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	67	0	67	0	328.00
20/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	994	1	994	1	328.00
20/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1116	1	1116	1	0.00
20/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6367	6	6367	6	0.00
20/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1057	1	1057	1	0.00
20/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2388	2	2388	2	0.00
20/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1086	1	1086	1	0.00
20/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	288	0	288	0	328.00
20/09/2019	2044 On 06-February-20			Bond Future	9.98	89.6350	9.9753	89.6350	0.00
20/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	445	1	445	1	328.00
20/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2175	2	2175	2	0.00
20/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2067	2	2067	2	328.00
20/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2139	2	2139	2	0.00
20/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7227	8	7227	8	0.00
20/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2212	2	2212	2	0.00
20/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3937	4	3937	4	0.00
20/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3840	4	3840	4	0.00
20/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1008	1	1008	1	328.00
20/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3888	4	3888	4	0.00
20/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4035	4	4035	4	0.00
20/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8241	8	8241	8	0.00
20/09/2019	2044 On 07-May-20			Bond Future	10.04	91.2823	10.0437	91.2823	0.00
20/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	2890	3	2890	3	0.00
20/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1446	2	1446	2	100.00
20/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3627	4	3627	4	100.00
20/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1273	1	1273	1	556.00
20/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	2964	3	2964	3	0.00
20/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3346	4	3346	4	556.00
20/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	8856	9	8856	9	0.00
20/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	2927	3	2927	3	0.00
20/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9221	10	9221	10	0.00
20/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8032	8	8032	8	0.00
20/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4442	4	4442	4	0.00

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20/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4941	5	4941	5	0.00
20/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4147	4	4147	4	0.00
20/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1493	1	1493	1	556.00
20/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1369	1	1369	1	100.00
20/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4989	5	4989	5	0.00
20/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7567	7	7567	7	0.00
20/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4894	5	4894	5	0.00
20/09/2019	2044 On 06-August-20			Bond Future	10.11	88.5983	10.1126	88.5983	0.00
20/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3717	4	3717	4	0.00
20/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1298	1	1298	1	140.00
20/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	2999	3	2999	3	140.00
20/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3793	4	3793	4	0.00
20/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8586	9	8586	9	0.00
20/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3755	4	3755	4	0.00
20/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	5734	5	5734	5	0.00
20/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2425	2	2425	2	140.00
20/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	10921	11	10921	11	0.00
20/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	6752	6	6752	6	0.00
20/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5689	5	5689	5	0.00
20/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	5779	6	5779	6	0.00
20/09/2019	2046 On 07-November-19			Bond Future	111.83	111.6220	111.8266	111.6220	17,994.00
20/09/2019	2046 On 06-February-20			Bond Future	113.86	113.6484	113.8568	113.6484	0.00
20/09/2019	2046 On 07-May-20			Bond Future	114.23	114.0154	114.2276	114.0154	0.00
20/09/2019	2050 On 07-November-19			Bond Future	116.28	115.9326	116.2809	115.9326	12,916.00
20/09/2019	2050 On 06-February-20			Bond Future	116.56	116.2019	116.5566	116.2019	0.00
20/09/2019	2050 On 07-May-20			Bond Future	118.73	118.3647	118.7259	118.3647	0.00
20/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	AL37 On 07-November-19			Index Future	665.59	666.7840	665.5920	666.7840	0.00
20/09/2019	AL37 On 06-February-20			Index Future	677.51	678.7250	677.5130	678.7250	0.00
20/09/2019	AL37 On 07-May-20			Index Future	689.96	691.1970	689.9630	691.1970	0.00
20/09/2019	AL7T On 07-November-19			Index Future	774.04	776.8070	774.0390	776.8070	120.00
20/09/2019	AL7T On 06-February-20			Index Future	787.90	790.7190	787.9020	790.7190	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
20/09/2019	AL7T On 07-May-20			Index Future	802.38	805.2490	802.3800	805.2490	0.00
20/09/2019	ALBI On 07-November-19			Index Future	694.20	696.8810	694.1950	696.8810	220.00
20/09/2019	ALBI On 06-February-20			Index Future	706.63	709.3610	706.6280	709.3610	0.00
20/09/2019	ALBI On 07-May-20			Index Future	719.61	722.3960	719.6120	722.3960	0.00
20/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	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
20/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2019	ES33 On 07-November-19			Bond Future	10.84	77.7759	10.8442	77.7759	350.00
20/09/2019	ES33 On 06-February-20			Bond Future	10.96	79.1688	10.9630	79.1688	0.00
20/09/2019	ES33 On 07-May-20			Bond Future	11.08	76.8298	11.0774	76.8298	0.00
20/09/2019	ES42 On 07-November-19			Bond Future	11.19	78.8287	11.1887	78.8287	4,919.00
20/09/2019	ES42 On 06-February-20			Bond Future	11.30	80.2404	11.3022	80.2404	0.00
20/09/2019	ES42 On 07-May-20			Bond Future	11.42	77.4504	11.4164	77.4504	0.00
20/09/2019	GOVI On 07-November-19			GOVI	687.16	689.8950	687.1580	689.8950	1,198.00
20/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	142580	17	142580	17	0.00
20/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	142480	17	142480	17	0.00
20/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	142380	17	142380	17	0.00
20/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 06-February-20			GOVI	699.47	702.2500	699.4650	702.2500	0.00
20/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	36650	1	36650	1	0.00
20/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	36850	1	36850	1	0.00
20/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	36750	1	36750	1	0.00
20/09/2019	GOVI On 07-May-20			GOVI	712.32	715.1550	712.3180	715.1550	0.00
20/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
20/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	76820	5	76820	5	0.00
20/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	76620	5	76620	5	0.00
20/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	76720	5	76720	5	0.00
20/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2019	IGOV On 07-November-19			Index Future	262.56	262.3370	262.5620	262.3370	1,070.00
20/09/2019	IGOV On 06-February-20			Index Future	267.33	267.0990	267.3290	267.0990	0.00
20/09/2019	IGOV On 07-May-20			Index Future	272.30	272.0700	272.3040	272.0700	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
20/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
20/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
20/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
20/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	101.9800	101.9900	101.9800	0.00
20/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.80	98.7700	98.8000	98.7700	0.00
20/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.41	95.3600	95.4100	95.3600	0.00
20/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.38	94.3200	94.3800	94.3200	0.00
20/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.32	93.2400	93.3200	93.2400	0.00
20/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.24	93.1300	93.2400	93.1300	0.00
20/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.21	95.0900	95.2100	95.0900	51.00
20/09/2019	IS05 On 15-March-22			Interest Rate Swap	95.13	94.9900	95.1300	94.9900	0.00
20/09/2019	IS05 On 21-June-22			Interest Rate Swap	96.08	95.9400	96.0800	95.9400	0.00
20/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.80	99.6500	99.8000	99.6500	0.00
20/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.85	100.6800	100.8500	100.6800	0.00
20/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.95	93.7500	93.9500	93.7500	0.00
20/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.86	99.6400	99.8600	99.6400	0.00
20/09/2019	IS05 On 19-September-23			Interest Rate Swap	95.12	94.8800	95.1200	94.8800	0.00
20/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.50	90.1000	90.5000	90.1000	0.00
20/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.31	86.9000	87.3100	86.9000	0.00
20/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.91	85.4900	85.9100	85.4900	0.00
20/09/2019	IS10 On 21-September-26			Interest Rate Swap	88.03	87.6000	88.0300	87.6000	0.00
20/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.85	91.4200	91.8500	91.4200	0.00
20/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.32	89.8900	90.3200	89.8900	0.00
20/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.40	91.9800	92.4000	91.9800	0.00
20/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.93	97.5100	97.9300	97.5100	0.00
20/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.28	97.8400	98.2800	97.8400	0.00
20/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.62	91.1500	91.6200	91.1500	0.00
20/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.99	98.5000	98.9900	98.5000	0.00
20/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.38	91.8500	92.3800	91.8500	0.00
20/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/09/2019	R023 On 07-November-19			Bond Future	7.40	102.7307	7.3963	102.7307	54,077.00
20/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1728	2	1728	2	0.00

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20/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1781	2	1781	2	0.00
20/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1754	2	1754	2	0.00
20/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	52	0	52	0	0.00
20/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	48	0	48	0	0.00
20/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	50	0	50	0	0.00
20/09/2019	R023 On 06-February-20			Bond Future	7.42	104.5706	7.4159	104.5706	0.00
20/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	915	1	915	1	0.00
20/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	950	1	950	1	0.00
20/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	932	1	932	1	0.00
20/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	625	1	625	1	0.00
20/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	615	1	615	1	0.00
20/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	635	1	635	1	0.00
20/09/2019	R023 On 07-May-20			Bond Future	7.41	102.5594	7.4066	102.5594	0.00
20/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	322	0	322	0	0.00
20/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	331	0	331	0	0.00
20/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	313	0	313	0	0.00
20/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1617	1	1617	1	0.00
20/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1600	1	1600	1	0.00
20/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1584	1	1584	1	0.00
20/09/2019	R035 On 07-November-19			Bond Future	9.58	96.5237	9.5830	96.5237	95,678.00
20/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2858	3	2858	3	0.00
20/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1262	1	1262	1	3,500.00
20/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	95	0	95	0	3,500.00
20/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2912	3	2912	3	0.00
20/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2967	3	2967	3	0.00
20/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4871	5	4871	5	0.00
20/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	689	1	689	1	0.00
20/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	708	1	708	1	0.00
20/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	267	0	267	0	3,500.00
20/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1744	2	1744	2	0.00
20/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5349	5	5349	5	0.00
20/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	670	1	670	1	0.00
20/09/2019	R035 On 06-February-20			Bond Future	9.66	98.2524	9.6583	98.2524	0.00
20/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2485	3	2485	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
20/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2447	3	2447	3	0.00
20/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2410	3	2410	3	0.00
20/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2924	3	2924	3	0.00
20/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2848	3	2848	3	0.00
20/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2886	3	2886	3	0.00
20/09/2019	R035 On 07-May-20			Bond Future	9.72	95.5543	9.7243	95.5543	0.00
20/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1503	2	1503	2	5,000.00
20/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3574	4	3574	4	5,000.00
20/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2558	3	2558	3	0.00
20/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2625	3	2625	3	0.00
20/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8375	9	8375	9	0.00
20/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2591	3	2591	3	0.00
20/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4465	4	4465	4	0.00
20/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3385	3	3385	3	0.00
20/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4380	4	4380	4	0.00
20/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1225	1	1225	1	5,000.00
20/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4422	4	4422	4	0.00
20/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6207	6	6207	6	0.00
20/09/2019	R035 On 06-August-20			Bond Future	9.79	97.3347	9.7894	97.3347	0.00
20/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2262	2	2262	2	24,761.00
20/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5301	6	5301	6	0.00
20/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1664	2	1664	2	3,000.00
20/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5260	5	5260	5	0.00
20/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5342	6	5342	6	0.00
20/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4388	4	4388	4	0.00
20/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4327	4	4327	4	0.00
20/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	9700	9	9700	9	0.00
20/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8277	8	8277	8	0.00
20/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4357	4	4357	4	0.00
20/09/2019	R186 On 07-November-19			Bond Future	8.30	116.0550	8.3018	116.0550	127,133.00
20/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	817	1	817	1	3,750.00
20/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2635	3	2635	3	0.00
20/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3658	4	3658	4	0.00
20/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	765	1	765	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
20/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	692	1	692	1	0.00
20/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	3759	4	3759	4	0.00
20/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3708	4	3708	4	0.00
20/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	101	0	101	0	0.00
20/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1174	1	1174	1	0.00
20/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1272	1	1272	1	7,500.00
20/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	105	0	105	0	0.00
20/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	238	0	238	0	4,955.00
20/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	109	0	109	0	0.00
20/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	1112	1	1112	1	3,750.00
20/09/2019	R186 On 06-February-20			Bond Future	8.35	112.8297	8.3535	112.8297	5,040.00
20/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1110	1	1110	1	1,007.00
20/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2374	3	2374	3	0.00
20/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2202	2	2202	2	0.00
20/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2445	3	2445	3	0.00
20/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4148	4	4148	4	0.00
20/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2410	3	2410	3	0.00
20/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1281	1	1281	1	0.00
20/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	664	1	664	1	1,007.00
20/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1399	1	1399	1	1,007.00
20/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1262	1	1262	1	0.00
20/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2460	2	2460	2	0.00
20/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1300	1	1300	1	0.00
20/09/2019	R186 On 07-May-20			Bond Future	8.40	114.9032	8.3995	114.9032	0.00
20/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1338	1	1338	1	0.00
20/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4019	4	4019	4	0.00
20/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1362	1	1362	1	0.00
20/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	1849	2	1849	2	6,000.00
20/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	466	1	466	1	6,000.00
20/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1315	1	1315	1	0.00
20/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	3087	3	3087	3	0.00
20/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4829	5	4829	5	0.00
20/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1240	1	1240	1	6,000.00
20/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	3025	3	3025	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
20/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2488	2	2488	2	0.00
20/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	3056	3	3056	3	0.00
20/09/2019	R197 On 07-November-19			Bond Future	308.45	308.4540	308.4474	308.4540	2,507.00
20/09/2019	R197 On 06-February-20			Bond Future	306.39	306.3961	306.3897	306.3961	40.00
20/09/2019	R197 On 07-May-20			Bond Future	312.09	312.0986	312.0920	312.0986	0.00
20/09/2019	R202 On 07-November-19			Bond Future	233.66	233.4032	233.6599	233.4032	9,010.00
20/09/2019	R202 On 06-February-20			Bond Future	233.83	233.5731	233.8345	233.5731	0.00
20/09/2019	R202 On 07-May-20			Bond Future	238.19	237.9202	238.1865	237.9202	0.00
20/09/2019	R207 On 07-November-19			Bond Future	6.70	102.4234	6.6951	102.4234	3,188.00
20/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
20/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
20/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
20/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	829	1	829	1	0.00
20/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	828	1	828	1	0.00
20/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	826	1	826	1	0.00
20/09/2019	R208 On 07-November-19			Bond Future	6.60	100.9847	6.5962	100.9847	9,405.00
20/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	356	0	356	0	0.00
20/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	345	0	345	0	0.00
20/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	334	0	334	0	0.00
20/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	40	0	40	0	0.00
20/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	42	0	42	0	0.00
20/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	38	0	38	0	0.00
20/09/2019	R208 On 06-February-20			Bond Future	6.44	102.7933	6.4424	102.7933	0.00
20/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	39	0	39	0	0.00
20/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	41	0	41	0	0.00
20/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	44	0	44	0	0.00
20/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	371	0	371	0	0.00
20/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	388	0	388	0	0.00
20/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	380	0	380	0	0.00
20/09/2019	R208 On 07-May-20			Bond Future	6.15	101.2787	6.1473	101.2787	0.00
20/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
20/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
20/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
20/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1152	1	1152	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
20/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1161	1	1161	1	0.00
20/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1144	1	1144	1	0.00
20/09/2019	R209 On 07-November-19			Bond Future	9.58	73.8094	9.5774	73.8094	96,095.00
20/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2160	2	2160	2	0.00
20/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1048	1	1048	1	5,000.00
20/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	93	0	93	0	8,000.00
20/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2248	2	2248	2	0.00
20/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	614	1	614	1	8,000.00
20/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2030	2	2030	2	0.00
20/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2204	2	2204	2	0.00
20/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	711	1	711	1	0.00
20/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	692	1	692	1	0.00
20/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2252	2	2252	2	0.00
20/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	790	1	790	1	8,000.00
20/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4566	4	4566	4	0.00
20/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	730	1	730	1	0.00
20/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1555	1	1555	1	0.00
20/09/2019	R209 On 06-February-20			Bond Future	9.64	75.1314	9.6413	75.1314	0.00
20/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1892	2	1892	2	0.00
20/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	1922	2	1922	2	0.00
20/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1861	2	1861	2	0.00
20/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2779	3	2779	3	0.00
20/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2744	3	2744	3	0.00
20/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2709	3	2709	3	0.00
20/09/2019	R209 On 07-May-20			Bond Future	9.70	73.3605	9.7024	73.3605	0.00
20/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2237	2	2237	2	0.00
20/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2296	2	2296	2	0.00
20/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2267	2	2267	2	0.00
20/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3833	4	3833	4	0.00
20/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3797	4	3797	4	0.00
20/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3869	4	3869	4	0.00
20/09/2019	R210 On 07-November-19			Bond Future	189.28	189.2795	189.2781	189.2795	2,132.00
20/09/2019	R210 On 06-February-20			Bond Future	192.71	192.7158	192.7145	192.7158	0.00
20/09/2019	R210 On 07-May-20			Bond Future	193.65	193.6523	193.6510	193.6523	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
20/09/2019	R212 On 07-November-19			Bond Future	162.47	162.4603	162.4746	162.4603	7,384.00
20/09/2019	R212 On 06-February-20			Bond Future	163.18	163.1639	163.1786	163.1639	0.00
20/09/2019	R212 On 07-May-20			Bond Future	166.22	166.2006	166.2155	166.2006	0.00
20/09/2019	R213 On 07-November-19			Bond Future	9.19	86.6055	9.1900	86.6055	23,319.00
20/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	2752	3	2752	3	0.00
20/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	2801	3	2801	3	0.00
20/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	2849	3	2849	3	0.00
20/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	350	0	350	0	0.00
20/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	372	0	372	0	0.00
20/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	361	0	361	0	0.00
20/09/2019	R213 On 06-February-20			Bond Future	9.26	88.1566	9.2594	88.1566	0.00
20/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2195	2	2195	2	0.00
20/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2162	2	2162	2	0.00
20/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2130	2	2130	2	0.00
20/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2097	2	2097	2	0.00
20/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2126	2	2126	2	0.00
20/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2069	2	2069	2	0.00
20/09/2019	R213 On 07-May-20			Bond Future	9.32	86.2244	9.3190	86.2244	0.00
20/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1852	2	1852	2	0.00
20/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1878	2	1878	2	0.00
20/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	1905	2	1905	2	0.00
20/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3727	3	3727	3	0.00
20/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3797	4	3797	4	0.00
20/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3762	4	3762	4	0.00
20/09/2019	R214 On 07-November-19			Bond Future	9.84	72.1410	9.8354	72.1410	15,477.00
20/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2059	2	2059	2	0.00
20/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2103	2	2103	2	0.00
20/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2016	2	2016	2	0.00
20/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	920	1	920	1	0.00
20/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	897	1	897	1	0.00
20/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	875	1	875	1	0.00
20/09/2019	R214 On 06-February-20			Bond Future	9.91	73.4331	9.9052	73.4331	0.00
20/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1830	2	1830	2	0.00
20/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1891	2	1891	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
20/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1860	2	1860	2	0.00
20/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3111	3	3111	3	0.00
20/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3074	3	3074	3	0.00
20/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3149	3	3149	3	0.00
20/09/2019	R214 On 07-May-20			Bond Future	9.97	71.4840	9.9668	71.4840	0.00
20/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2547	3	2547	3	0.00
20/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2577	3	2577	3	0.00
20/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2516	3	2516	3	0.00
20/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3968	4	3968	4	0.00
20/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3931	4	3931	4	0.00
20/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3894	4	3894	4	0.00
20/09/2019	R248 On 07-November-19			Bond Future	9.88	91.5165	9.8808	91.5165	85,896.00
20/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2381	3	2381	3	0.00
20/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2328	3	2328	3	0.00
20/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2275	3	2275	3	0.00
20/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1147	1	1147	1	0.00
20/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1179	1	1179	1	0.00
20/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1117	1	1117	1	0.00
20/09/2019	R248 On 06-February-20			Bond Future	9.95	93.1556	9.9517	93.1556	100.00
20/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2074	2	2074	2	0.00
20/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2111	2	2111	2	0.00
20/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2037	2	2037	2	0.00
20/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4111	4	4111	4	0.00
20/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4214	4	4214	4	0.00
20/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4162	4	4162	4	0.00
20/09/2019	R248 On 07-May-20			Bond Future	10.01	90.4272	10.0142	90.4272	0.00
20/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	2979	3	2979	3	0.00
20/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3055	3	3055	3	0.00
20/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3017	3	3017	3	0.00
20/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5016	5	5016	5	0.00
20/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5066	5	5066	5	0.00
20/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4968	5	4968	5	0.00
20/09/2019	R248 On 06-August-20			Bond Future	10.08	92.1120	10.0758	92.1120	0.00
20/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2473	3	2473	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
20/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5980	6	5980	6	0.00
20/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6069	6	6069	6	0.00
20/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1792	2	1792	2	3,000.00
20/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6024	6	6024	6	0.00
20/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5088	5	5088	5	0.00
20/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5051	5	5051	5	0.00
20/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	11543	11	11543	11	0.00
20/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5125	5	5125	5	0.00
20/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9797	9	9797	9	0.00