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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
25/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	2025 On 07-November-19			Bond Future	137.66	137.6669	137.6621	137.6669	1,461.00
25/09/2019	2025 On 06-February-20			Bond Future	138.69	138.6924	138.6879	138.6924	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
25/09/2019	2025 On 07-May-20			Bond Future	141.27	141.2736	141.2689	141.2736	0.00
25/09/2019	2029 On 07-November-19			Bond Future	102.13	102.1330	102.1313	102.1330	4,260.00
25/09/2019	2029 On 06-February-20			Bond Future	103.99	103.9874	103.9858	103.9874	0.00
25/09/2019	2029 On 07-May-20			Bond Future	104.81	104.8100	104.8084	104.8100	0.00
25/09/2019	2030 On 07-November-19			Bond Future	9.08	95.7037	9.0756	95.7037	73,122.00
25/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	2810	3	2810	3	0.00
25/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	1964	2	1964	2	0.00
25/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	160	0	160	0	5,500.00
25/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1186	2	1186	2	5,500.00
25/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	2859	3	2859	3	0.00
25/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	1550	2	1550	2	0.00
25/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	1750	2	1750	2	0.00
25/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	48	0	48	0	0.00
25/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	4279	5	4279	5	0.00
25/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	2760	3	2760	3	0.00
25/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2188	3	2188	3	0.00
25/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	4772	5	4772	5	0.00
25/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	741	1	741	1	0.00
25/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	135	0	135	0	0.00
25/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1255	2	1255	2	0.00
25/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	3954	4	3954	4	0.00
25/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	151	0	151	0	0.00
25/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	977	1	977	1	0.00
25/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1531	1	1531	1	5,000.00
25/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	491	0	491	0	2,500.00
25/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	333	0	333	0	0.00
25/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	666	1	666	1	5,333.00
25/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	3373	3	3373	3	0.00
25/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	86	0	86	0	2,500.00
25/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	1033	1	1033	1	0.00
25/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	3202	3	3202	3	0.00
25/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	323	0	323	0	0.00
25/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	312	0	312	0	0.00
25/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	573	0	573	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
25/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	775	1	775	1	2,750.00
25/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	4408	4	4408	4	0.00
25/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	122	0	122	0	5,500.00
25/09/2019	2030 On 06-February-20			Bond Future	9.14	93.4092	9.1419	93.4092	0.00
25/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	1562	2	1562	2	5,820.00
25/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	378	1	378	1	5,820.00
25/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	1987	2	1987	2	0.00
25/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2019	2	2019	2	0.00
25/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2052	2	2052	2	0.00
25/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1940	2	1940	2	0.00
25/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1998	2	1998	2	0.00
25/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	5080	5	5080	5	0.00
25/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1969	2	1969	2	0.00
25/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2438	2	2438	2	0.00
25/09/2019	2030 On 07-May-20			Bond Future	9.21	95.1258	9.2069	95.1258	0.00
25/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1571	2	1571	2	0.00
25/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1548	2	1548	2	0.00
25/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1524	2	1524	2	0.00
25/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	4100	4	4100	4	0.00
25/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	4139	4	4139	4	0.00
25/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	4061	4	4061	4	0.00
25/09/2019	2032 On 07-November-19			Bond Future	9.42	93.0903	9.4184	93.0903	48,218.00
25/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	2565	3	2565	3	0.00
25/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	2515	3	2515	3	0.00
25/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	2466	3	2466	3	0.00
25/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	562	0	562	0	0.00
25/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	579	0	579	0	0.00
25/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	546	0	546	0	0.00
25/09/2019	2032 On 06-February-20			Bond Future	9.49	94.7577	9.4906	94.7577	0.00
25/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	1851	2	1851	2	0.00
25/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	1883	2	1883	2	0.00
25/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	1819	2	1819	2	0.00
25/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2561	2	2561	2	0.00
25/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2526	2	2526	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
25/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2491	2	2491	2	0.00
25/09/2019	2032 On 07-May-20			Bond Future	9.56	92.3389	9.5599	92.3389	0.00
25/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	1805	2	1805	2	0.00
25/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	1860	2	1860	2	0.00
25/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	1832	2	1832	2	0.00
25/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4374	4	4374	4	0.00
25/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4334	4	4334	4	0.00
25/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4415	4	4415	4	0.00
25/09/2019	2033 On 07-November-19			Bond Future	102.55	102.5526	102.5522	102.5526	6,260.00
25/09/2019	2033 On 06-February-20			Bond Future	104.41	104.4146	104.4145	104.4146	0.00
25/09/2019	2033 On 07-May-20			Bond Future	105.16	105.1623	105.1620	105.1623	0.00
25/09/2019	2037 On 07-November-19			Bond Future	9.82	92.1957	9.8194	92.1957	67,556.00
25/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	1976	2	1976	2	0.00
25/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2070	3	2070	3	0.00
25/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2022	3	2022	3	0.00
25/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	970	1	970	1	0.00
25/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	944	1	944	1	0.00
25/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	998	1	998	1	0.00
25/09/2019	2037 On 06-February-20			Bond Future	9.89	89.5879	9.8937	89.5879	0.00
25/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	1777	2	1777	2	0.00
25/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	1745	2	1745	2	0.00
25/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	1713	2	1713	2	0.00
25/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3433	3	3433	3	0.00
25/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3478	3	3478	3	0.00
25/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3389	3	3389	3	0.00
25/09/2019	2037 On 07-May-20			Bond Future	9.97	91.2343	9.9668	91.2343	0.00
25/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2197	2	2197	2	0.00
25/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2227	2	2227	2	0.00
25/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2258	3	2258	3	0.00
25/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4936	5	4936	5	0.00
25/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	5028	5	5028	5	0.00
25/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4982	5	4982	5	0.00
25/09/2019	2038 On 07-November-19			Bond Future	120.53	120.5279	120.5272	120.5279	21,883.00
25/09/2019	2038 On 06-February-20			Bond Future	121.06	121.0581	121.0575	121.0581	0.00

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25/09/2019	2038 On 07-May-20			Bond Future	123.31	123.3112	123.3105	123.3112	0.00
25/09/2019	2040 On 07-November-19			Bond Future	9.94	95.0755	9.9447	95.0755	43,592.00
25/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	1925	2	1925	2	0.00
25/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	1973	2	1973	2	0.00
25/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	999	1	999	1	1,260.00
25/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	96	0	96	0	1,260.00
25/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2022	3	2022	3	0.00
25/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1177	1	1177	1	0.00
25/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1240	1	1240	1	0.00
25/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	2180	2	2180	2	0.00
25/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	5549	5	5549	5	0.00
25/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1208	1	1208	1	0.00
25/09/2019	2040 On 06-February-20			Bond Future	10.02	92.2687	10.0198	92.2687	0.00
25/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	18	0	18	0	0.00
25/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	1636	2	1636	2	0.00
25/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	1703	2	1703	2	0.00
25/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	187	0	187	0	0.00
25/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	1670	2	1670	2	0.00
25/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3861	4	3861	4	0.00
25/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3811	4	3811	4	0.00
25/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8921	8	8921	8	0.00
25/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3909	4	3909	4	0.00
25/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	14514	14	14514	14	0.00
25/09/2019	2040 On 07-May-20			Bond Future	10.09	93.9644	10.0936	93.9644	0.00
25/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2420	3	2420	3	0.00
25/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2386	3	2386	3	0.00
25/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2352	3	2352	3	0.00
25/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	5283	5	5283	5	0.00
25/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	5186	5	5186	5	0.00
25/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	5234	5	5234	5	0.00
25/09/2019	2044 On 07-November-19			Bond Future	10.00	91.9109	9.9987	91.9109	37,997.00
25/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	1795	2	1795	2	0.00
25/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	4446	5	4446	5	0.00
25/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	1749	2	1749	2	0.00

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25/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	1842	2	1842	2	0.00
25/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	29	0	29	0	328.00
25/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	642	1	642	1	328.00
25/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1330	1	1330	1	0.00
25/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	7100	6	7100	6	0.00
25/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1261	1	1261	1	0.00
25/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2807	2	2807	2	0.00
25/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1295	1	1295	1	0.00
25/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	338	0	338	0	328.00
25/09/2019	2044 On 06-February-20			Bond Future	10.07	89.1727	10.0715	89.1727	0.00
25/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	222	0	222	0	328.00
25/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	1616	2	1616	2	0.00
25/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	1520	2	1520	2	328.00
25/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	1584	2	1584	2	0.00
25/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	6470	7	6470	7	0.00
25/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	1649	2	1649	2	0.00
25/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	4167	4	4167	4	0.00
25/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	4062	4	4062	4	0.00
25/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1035	1	1035	1	328.00
25/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	4114	4	4114	4	0.00
25/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4272	4	4272	4	0.00
25/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8803	8	8803	8	0.00
25/09/2019	2044 On 07-May-20			Bond Future	10.14	90.8115	10.1430	90.8115	0.00
25/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	2455	3	2455	3	0.00
25/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1123	1	1123	1	100.00
25/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3142	4	3142	4	100.00
25/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	968	1	968	1	556.00
25/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	2523	3	2523	3	0.00
25/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	2879	3	2879	3	556.00
25/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	8220	9	8220	9	0.00
25/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	2489	3	2489	3	0.00
25/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	8574	9	8574	9	0.00
25/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8526	8	8526	8	0.00
25/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4774	4	4774	4	0.00

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25/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	5302	5	5302	5	0.00
25/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4461	4	4461	4	0.00
25/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1656	1	1656	1	556.00
25/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1522	1	1522	1	100.00
25/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	5353	5	5353	5	0.00
25/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	8042	8	8042	8	0.00
25/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	5252	5	5252	5	0.00
25/09/2019	2044 On 06-August-20			Bond Future	10.21	88.1186	10.2150	88.1186	0.00
25/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3405	4	3405	4	0.00
25/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1101	1	1101	1	140.00
25/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	2739	3	2739	3	140.00
25/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3476	4	3476	4	0.00
25/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8099	9	8099	9	0.00
25/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3440	4	3440	4	0.00
25/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	6233	6	6233	6	0.00
25/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2752	2	2752	2	140.00
25/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	11538	11	11538	11	0.00
25/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	7306	7	7306	7	0.00
25/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	6186	6	6186	6	0.00
25/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	6281	6	6281	6	0.00
25/09/2019	2046 On 07-November-19			Bond Future	111.72	111.8264	111.7238	111.8264	17,994.00
25/09/2019	2046 On 06-February-20			Bond Future	113.75	113.8568	113.7525	113.8568	0.00
25/09/2019	2046 On 07-May-20			Bond Future	114.12	114.2274	114.1211	114.2274	0.00
25/09/2019	2050 On 07-November-19			Bond Future	116.05	116.2809	116.0482	116.2809	12,916.00
25/09/2019	2050 On 06-February-20			Bond Future	116.32	116.5566	116.3200	116.5566	0.00
25/09/2019	2050 On 07-May-20			Bond Future	118.48	118.7259	118.4848	118.7259	0.00
25/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	AL37 On 07-November-19			Index Future	664.30	665.7490	664.3020	665.7490	0.00
25/09/2019	AL37 On 06-February-20			Index Future	676.20	677.6750	676.2020	677.6750	0.00
25/09/2019	AL37 On 07-May-20			Index Future	688.63	690.1260	688.6260	690.1260	0.00
25/09/2019	AL7T On 07-November-19			Index Future	770.55	774.1790	770.5460	774.1790	120.00
25/09/2019	AL7T On 06-February-20			Index Future	784.35	788.0460	784.3490	788.0460	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
25/09/2019	AL7T On 07-May-20			Index Future	798.76	802.5260	798.7600	802.5260	0.00
25/09/2019	ALBI On 07-November-19			Index Future	690.01	694.1800	690.0140	694.1800	220.00
25/09/2019	ALBI On 06-February-20			Index Future	702.38	706.6140	702.3750	706.6140	0.00
25/09/2019	ALBI On 07-May-20			Index Future	715.28	719.5980	715.2800	719.5980	0.00
25/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	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
25/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2019	ES33 On 07-November-19			Bond Future	10.93	77.4628	10.9307	77.4628	350.00
25/09/2019	ES33 On 06-February-20			Bond Future	11.05	78.8502	11.0526	78.8502	0.00
25/09/2019	ES33 On 07-May-20			Bond Future	11.17	76.5053	11.1703	76.5053	0.00
25/09/2019	ES42 On 07-November-19			Bond Future	11.28	78.4382	11.2801	78.4382	4,919.00
25/09/2019	ES42 On 06-February-20			Bond Future	11.40	79.8430	11.3969	79.8430	0.00
25/09/2019	ES42 On 07-May-20			Bond Future	11.51	77.0456	11.5146	77.0456	0.00
25/09/2019	GOVI On 07-November-19			GOVI	682.84	687.1500	682.8430	687.1500	1,198.00
25/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	99430	14	99430	14	0.00
25/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	99330	14	99330	14	0.00
25/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	99230	14	99230	14	0.00
25/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 06-February-20			GOVI	695.08	699.4580	695.0750	699.4580	0.00
25/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	80550	4	80550	4	0.00
25/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	80750	4	80750	4	0.00
25/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	80650	4	80650	4	0.00
25/09/2019	GOVI On 07-May-20			GOVI	707.85	712.3100	707.8460	712.3100	0.00
25/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
25/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	121540	8	121540	8	0.00
25/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	121340	8	121340	8	0.00
25/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	121440	8	121440	8	0.00
25/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2019	IGOV On 07-November-19			Index Future	262.40	262.4770	262.4020	262.4770	1,070.00
25/09/2019	IGOV On 06-February-20			Index Future	267.17	267.2430	267.1670	267.2430	0.00
25/09/2019	IGOV On 07-May-20			Index Future	272.14	272.2160	272.1390	272.2160	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
25/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
25/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
25/09/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	101.9900	102.0000	101.9900	0.00
25/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
25/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.43	95.4100	95.4300	95.4100	0.00
25/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.3900	94.4100	94.3900	0.00
25/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3300	93.3500	93.3300	0.00
25/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.26	93.2400	93.2600	93.2400	0.00
25/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.25	95.2100	95.2500	95.2100	51.00
25/09/2019	IS05 On 15-March-22			Interest Rate Swap	95.19	95.1400	95.1900	95.1400	0.00
25/09/2019	IS05 On 21-June-22			Interest Rate Swap	96.15	96.0900	96.1500	96.0900	0.00
25/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.90	99.8300	99.9000	99.8300	0.00
25/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.97	100.8800	100.9700	100.8800	0.00
25/09/2019	IS05 On 22-March-23			Interest Rate Swap	94.09	93.9800	94.0900	93.9800	0.00
25/09/2019	IS05 On 20-June-23			Interest Rate Swap	100.02	99.8900	100.0200	99.8900	0.00
25/09/2019	IS05 On 19-September-23			Interest Rate Swap	95.30	95.1500	95.3000	95.1500	0.00
25/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.71	90.5200	90.7100	90.5200	0.00
25/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.54	87.3400	87.5400	87.3400	0.00
25/09/2019	IS10 On 15-June-26			Interest Rate Swap	86.16	85.9400	86.1600	85.9400	0.00
25/09/2019	IS10 On 21-September-26			Interest Rate Swap	88.29	88.0500	88.2900	88.0500	0.00
25/09/2019	IS10 On 21-December-26			Interest Rate Swap	92.11	91.8600	92.1100	91.8600	0.00
25/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.60	90.3200	90.6000	90.3200	0.00
25/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.68	92.3800	92.6800	92.3800	0.00
25/09/2019	IS10 On 20-September-27			Interest Rate Swap	98.21	97.9000	98.2100	97.9000	0.00
25/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.55	98.2500	98.5500	98.2500	0.00
25/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.89	91.6000	91.8900	91.6000	0.00
25/09/2019	IS10 On 20-June-28			Interest Rate Swap	99.25	98.9800	99.2500	98.9800	0.00
25/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.63	92.3600	92.6300	92.3600	0.00
25/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/09/2019	R023 On 07-November-19			Bond Future	7.46	102.5805	7.4577	102.5805	54,077.00
25/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1535	2	1535	2	0.00
25/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1589	2	1589	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
25/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1562	2	1562	2	0.00
25/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	37	0	37	0	0.00
25/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	34	0	34	0	0.00
25/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	36	0	36	0	0.00
25/09/2019	R023 On 06-February-20			Bond Future	7.48	104.4178	7.4829	104.4178	0.00
25/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	682	1	682	1	0.00
25/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	715	1	715	1	0.00
25/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	698	1	698	1	0.00
25/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	572	1	572	1	0.00
25/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	561	1	561	1	0.00
25/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	582	1	582	1	0.00
25/09/2019	R023 On 07-May-20			Bond Future	7.48	102.4038	7.4803	102.4038	0.00
25/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	198	0	198	0	0.00
25/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	205	0	205	0	0.00
25/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	191	0	191	0	0.00
25/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1679	2	1679	2	0.00
25/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1660	2	1660	2	0.00
25/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1642	2	1642	2	0.00
25/09/2019	R035 On 07-November-19			Bond Future	9.67	96.1089	9.6711	96.1089	97,234.00
25/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2312	3	2312	3	0.00
25/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	888	1	888	1	3,500.00
25/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	41	0	41	0	3,500.00
25/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2363	3	2363	3	0.00
25/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2414	3	2414	3	0.00
25/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4239	5	4239	5	0.00
25/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	808	1	808	1	0.00
25/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	830	1	830	1	0.00
25/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	303	0	303	0	3,500.00
25/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	2038	2	2038	2	0.00
25/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5962	5	5962	5	0.00
25/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	785	1	785	1	0.00
25/09/2019	R035 On 06-February-20			Bond Future	9.75	97.8303	9.7495	97.8303	0.00
25/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	1941	2	1941	2	0.00
25/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	1907	2	1907	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
25/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	1873	2	1873	2	0.00
25/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	3066	3	3066	3	0.00
25/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2984	3	2984	3	0.00
25/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	3025	3	3025	3	0.00
25/09/2019	R035 On 07-May-20			Bond Future	9.82	95.1243	9.8185	95.1243	0.00
25/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1194	1	1194	1	5,000.00
25/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3133	4	3133	4	5,000.00
25/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2176	3	2176	3	0.00
25/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2240	3	2240	3	0.00
25/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	7811	8	7811	8	0.00
25/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2208	3	2208	3	0.00
25/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4776	4	4776	4	0.00
25/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3635	3	3635	3	0.00
25/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4687	4	4687	4	0.00
25/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1354	1	1354	1	5,000.00
25/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4731	4	4731	4	0.00
25/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6590	6	6590	6	0.00
25/09/2019	R035 On 06-August-20			Bond Future	9.89	96.8967	9.8868	96.8967	0.00
25/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2001	2	2001	2	24,761.00
25/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	4879	5	4879	5	0.00
25/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1452	2	1452	2	3,000.00
25/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	4841	5	4841	5	0.00
25/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	4917	5	4917	5	0.00
25/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4674	4	4674	4	0.00
25/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4607	4	4607	4	0.00
25/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	10192	10	10192	10	0.00
25/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8721	8	8721	8	0.00
25/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4640	4	4640	4	0.00
25/09/2019	R186 On 07-November-19			Bond Future	8.37	115.7698	8.3711	115.7698	127,053.00
25/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	614	1	614	1	3,750.00
25/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2289	3	2289	3	0.00
25/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3285	4	3285	4	0.00
25/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	570	1	570	1	4,955.00
25/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	508	1	508	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
25/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	3384	4	3384	4	0.00
25/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3334	4	3334	4	0.00
25/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	119	0	119	0	0.00
25/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1371	1	1371	1	0.00
25/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1481	1	1481	1	7,500.00
25/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	124	0	124	0	0.00
25/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	285	0	285	0	4,955.00
25/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	129	0	129	0	0.00
25/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	1302	1	1302	1	3,750.00
25/09/2019	R186 On 06-February-20			Bond Future	8.43	112.5396	8.4262	112.5396	5,040.00
25/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	897	1	897	1	1,007.00
25/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2045	2	2045	2	0.00
25/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	1884	2	1884	2	0.00
25/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2111	2	2111	2	0.00
25/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	3746	4	3746	4	0.00
25/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2078	2	2078	2	0.00
25/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1348	1	1348	1	0.00
25/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	661	1	661	1	1,007.00
25/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1480	1	1480	1	1,007.00
25/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1327	1	1327	1	0.00
25/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2646	2	2646	2	0.00
25/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1370	1	1370	1	0.00
25/09/2019	R186 On 07-May-20			Bond Future	8.48	114.6076	8.4760	114.6076	0.00
25/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1183	1	1183	1	0.00
25/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	3671	4	3671	4	0.00
25/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	1642	2	1642	2	6,000.00
25/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1203	1	1203	1	0.00
25/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	431	0	431	0	6,000.00
25/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1162	1	1162	1	0.00
25/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	3341	3	3341	3	0.00
25/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	5201	5	5201	5	0.00
25/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1299	1	1299	1	6,000.00
25/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	3274	3	3274	3	0.00
25/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2687	2	2687	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
25/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	3307	3	3307	3	0.00
25/09/2019	R197 On 07-November-19			Bond Future	308.42	308.4410	308.4213	308.4410	2,507.00
25/09/2019	R197 On 06-February-20			Bond Future	306.36	306.3833	306.3640	306.3833	40.00
25/09/2019	R197 On 07-May-20			Bond Future	312.07	312.0853	312.0654	312.0853	0.00
25/09/2019	R202 On 07-November-19			Bond Future	233.66	233.6591	233.6568	233.6591	9,010.00
25/09/2019	R202 On 06-February-20			Bond Future	233.83	233.8340	233.8322	233.8340	0.00
25/09/2019	R202 On 07-May-20			Bond Future	238.18	238.1858	238.1837	238.1858	0.00
25/09/2019	R207 On 07-November-19			Bond Future	6.71	102.4218	6.7125	102.4218	3,123.00
25/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
25/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
25/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
25/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	833	1	833	1	0.00
25/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	831	1	831	1	0.00
25/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	829	1	829	1	0.00
25/09/2019	R208 On 07-November-19			Bond Future	6.60	100.9819	6.6005	100.9819	10,718.00
25/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	323	0	323	0	0.00
25/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	311	0	311	0	0.00
25/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	299	0	299	0	0.00
25/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	12	0	12	0	0.00
25/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	14	0	14	0	0.00
25/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	11	0	11	0	0.00
25/09/2019	R208 On 06-February-20			Bond Future	6.45	102.7906	6.4475	102.7906	0.00
25/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	21	0	21	0	0.00
25/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	23	0	23	0	0.00
25/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	24	0	24	0	0.00
25/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	357	0	357	0	0.00
25/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	376	0	376	0	0.00
25/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	367	0	367	0	0.00
25/09/2019	R208 On 07-May-20			Bond Future	6.15	101.2758	6.1540	101.2758	0.00
25/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
25/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
25/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
25/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1158	1	1158	1	0.00
25/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1167	1	1167	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
25/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1149	1	1149	1	0.00
25/09/2019	R209 On 07-November-19			Bond Future	9.67	73.4536	9.6659	73.4536	97,252.00
25/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	1723	2	1723	2	0.00
25/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	44	0	44	0	8,000.00
25/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	744	1	744	1	5,000.00
25/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	1804	2	1804	2	0.00
25/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	396	1	396	1	8,000.00
25/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	1604	2	1604	2	0.00
25/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	1763	2	1763	2	0.00
25/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	843	1	843	1	0.00
25/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	821	1	821	1	0.00
25/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2608	2	2608	2	0.00
25/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	937	1	937	1	8,000.00
25/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	5090	5	5090	5	0.00
25/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	866	1	866	1	0.00
25/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1824	2	1824	2	0.00
25/09/2019	R209 On 06-February-20			Bond Future	9.73	74.7692	9.7325	74.7692	0.00
25/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1478	2	1478	2	0.00
25/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	1506	2	1506	2	0.00
25/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1451	2	1451	2	0.00
25/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2953	3	2953	3	0.00
25/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2914	3	2914	3	0.00
25/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2876	3	2876	3	0.00
25/09/2019	R209 On 07-May-20			Bond Future	9.80	72.9917	9.7963	72.9917	0.00
25/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	1920	2	1920	2	0.00
25/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	1975	2	1975	2	0.00
25/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	1947	2	1947	2	0.00
25/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	4107	4	4107	4	0.00
25/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	4070	4	4070	4	0.00
25/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	4146	4	4146	4	0.00
25/09/2019	R210 On 07-November-19			Bond Future	188.70	188.7073	188.7037	188.7073	2,132.00
25/09/2019	R210 On 06-February-20			Bond Future	192.13	192.1335	192.1303	192.1335	0.00
25/09/2019	R210 On 07-May-20			Bond Future	193.06	193.0592	193.0556	193.0592	0.00
25/09/2019	R212 On 07-November-19			Bond Future	162.46	162.4707	162.4586	162.4707	7,384.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2019	R212 On 06-February-20			Bond Future	163.16	163.1747	163.1628	163.1747	0.00
25/09/2019	R212 On 07-May-20			Bond Future	166.20	166.2115	166.1993	166.2115	0.00
25/09/2019	R213 On 07-November-19			Bond Future	9.28	86.1701	9.2785	86.1701	23,319.00
25/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	2288	3	2288	3	0.00
25/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	2334	3	2334	3	0.00
25/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	2380	3	2380	3	0.00
25/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	428	0	428	0	0.00
25/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	456	0	456	0	0.00
25/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	442	0	442	0	0.00
25/09/2019	R213 On 06-February-20			Bond Future	9.35	87.7136	9.3510	87.7136	0.00
25/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	1787	2	1787	2	0.00
25/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	1756	2	1756	2	0.00
25/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	1727	2	1727	2	0.00
25/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2249	2	2249	2	0.00
25/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2280	2	2280	2	0.00
25/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2218	2	2218	2	0.00
25/09/2019	R213 On 07-May-20			Bond Future	9.41	85.7732	9.4139	85.7732	0.00
25/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1584	2	1584	2	0.00
25/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1608	2	1608	2	0.00
25/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	1632	2	1632	2	0.00
25/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	4022	4	4022	4	0.00
25/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	4098	4	4098	4	0.00
25/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	4060	4	4060	4	0.00
25/09/2019	R214 On 07-November-19			Bond Future	9.93	71.7390	9.9287	71.7390	16,090.00
25/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	1603	2	1603	2	0.00
25/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	1642	2	1642	2	0.00
25/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	1564	2	1564	2	0.00
25/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	1092	1	1092	1	0.00
25/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	1065	1	1065	1	0.00
25/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	1039	1	1039	1	0.00
25/09/2019	R214 On 06-February-20			Bond Future	10.00	73.0240	10.0013	73.0240	0.00
25/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1383	2	1383	2	0.00
25/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1439	2	1439	2	0.00
25/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1411	2	1411	2	0.00

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25/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3298	3	3298	3	0.00
25/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3258	3	3258	3	0.00
25/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3339	3	3339	3	0.00
25/09/2019	R214 On 07-May-20			Bond Future	10.07	71.0673	10.0658	71.0673	0.00
25/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2185	3	2185	3	0.00
25/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2214	3	2214	3	0.00
25/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2156	2	2156	2	0.00
25/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4256	4	4256	4	0.00
25/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	4216	4	4216	4	0.00
25/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	4177	4	4177	4	0.00
25/09/2019	R248 On 07-November-19			Bond Future	9.98	91.0045	9.9843	91.0045	85,896.00
25/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	1758	2	1758	2	0.00
25/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	1711	2	1711	2	0.00
25/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	1665	2	1665	2	0.00
25/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1411	1	1411	1	0.00
25/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1449	1	1449	1	0.00
25/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1374	1	1374	1	0.00
25/09/2019	R248 On 06-February-20			Bond Future	10.06	92.6345	10.0584	92.6345	100.00
25/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	1481	2	1481	2	0.00
25/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	1515	2	1515	2	0.00
25/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	1449	2	1449	2	0.00
25/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4411	4	4411	4	0.00
25/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4521	4	4521	4	0.00
25/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4465	4	4465	4	0.00
25/09/2019	R248 On 07-May-20			Bond Future	10.12	89.8964	10.1242	89.8964	0.00
25/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	2492	3	2492	3	0.00
25/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	2562	3	2562	3	0.00
25/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	2527	3	2527	3	0.00
25/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5439	5	5439	5	0.00
25/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5491	5	5491	5	0.00
25/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5387	5	5387	5	0.00
25/09/2019	R248 On 06-August-20			Bond Future	10.19	91.5714	10.1891	91.5714	0.00
25/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2149	2	2149	2	20,640.00
25/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5427	6	5427	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	5512	6	5512	6	0.00
25/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1531	2	1531	2	3,000.00
25/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	5469	6	5469	6	0.00
25/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5462	5	5462	5	0.00
25/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5423	5	5423	5	0.00
25/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	12210	12	12210	12	0.00
25/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5501	5	5501	5	0.00
25/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	10403	10	10403	10	0.00