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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
26/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	2025 On 07-November-19			Bond Future	137.66	137.6621	137.6605	137.6621	1,461.00
26/09/2019	2025 On 06-February-20			Bond Future	138.69	138.6879	138.6864	138.6879	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
26/09/2019	2025 On 07-May-20			Bond Future	141.27	141.2689	141.2673	141.2689	0.00
26/09/2019	2029 On 07-November-19			Bond Future	102.17	102.1313	102.1743	102.1313	4,260.00
26/09/2019	2029 On 06-February-20			Bond Future	104.03	103.9858	104.0297	103.9858	0.00
26/09/2019	2029 On 07-May-20			Bond Future	104.85	104.8084	104.8530	104.8084	0.00
26/09/2019	2030 On 07-November-19			Bond Future	9.01	95.1731	9.0138	95.1731	73,122.00
26/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3121	3	3121	3	0.00
26/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2231	2	2231	2	0.00
26/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	208	0	208	0	5,500.00
26/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1389	1	1389	1	5,500.00
26/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3172	3	3172	3	0.00
26/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	1786	2	1786	2	0.00
26/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2002	2	2002	2	0.00
26/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	66	0	66	0	0.00
26/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	4633	4	4633	4	0.00
26/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3069	3	3069	3	0.00
26/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2468	2	2468	2	0.00
26/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5135	5	5135	5	0.00
26/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	891	1	891	1	0.00
26/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	177	0	177	0	0.00
26/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1464	1	1464	1	0.00
26/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4301	4	4301	4	0.00
26/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	110	0	110	0	0.00
26/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	799	1	799	1	0.00
26/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1294	2	1294	2	5,000.00
26/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	383	0	383	0	2,500.00
26/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	254	0	254	0	0.00
26/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	530	1	530	1	5,333.00
26/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	3027	3	3027	3	0.00
26/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	61	0	61	0	2,500.00
26/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	848	1	848	1	0.00
26/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2862	3	2862	3	0.00
26/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	246	0	246	0	0.00
26/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	237	0	237	0	0.00
26/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	452	1	452	1	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
26/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	624	1	624	1	2,750.00
26/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	4038	4	4038	4	0.00
26/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	88	0	88	0	5,500.00
26/09/2019	2030 On 06-February-20			Bond Future	9.08	92.8693	9.0777	92.8693	0.00
26/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	1734	2	1734	2	5,820.00
26/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	441	0	441	0	5,820.00
26/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2187	2	2187	2	0.00
26/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2221	2	2221	2	0.00
26/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2256	2	2256	2	0.00
26/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1750	2	1750	2	0.00
26/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1803	2	1803	2	0.00
26/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4749	5	4749	5	0.00
26/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1776	2	1776	2	0.00
26/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2215	2	2215	2	0.00
26/09/2019	2030 On 07-May-20			Bond Future	9.14	94.5759	9.1403	94.5759	0.00
26/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1717	2	1717	2	0.00
26/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1692	2	1692	2	0.00
26/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1667	2	1667	2	0.00
26/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3843	4	3843	4	0.00
26/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3880	4	3880	4	0.00
26/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3805	4	3805	4	0.00
26/09/2019	2032 On 07-November-19			Bond Future	9.36	92.5162	9.3566	92.5162	48,218.00
26/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	2871	3	2871	3	0.00
26/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	2819	3	2819	3	0.00
26/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	2767	2	2767	2	0.00
26/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	445	1	445	1	0.00
26/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	459	1	459	1	0.00
26/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	432	1	432	1	0.00
26/09/2019	2032 On 06-February-20			Bond Future	9.43	94.1735	9.4266	94.1735	0.00
26/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2048	2	2048	2	0.00
26/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2082	2	2082	2	0.00
26/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2013	2	2013	2	0.00
26/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2327	3	2327	3	0.00
26/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2294	3	2294	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
26/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2261	2	2261	2	0.00
26/09/2019	2032 On 07-May-20			Bond Future	9.49	91.7439	9.4937	91.7439	0.00
26/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	1967	2	1967	2	0.00
26/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2026	2	2026	2	0.00
26/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	1996	2	1996	2	0.00
26/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4102	4	4102	4	0.00
26/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4063	4	4063	4	0.00
26/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4141	4	4141	4	0.00
26/09/2019	2033 On 07-November-19			Bond Future	102.38	102.5522	102.3752	102.5522	6,260.00
26/09/2019	2033 On 06-February-20			Bond Future	104.23	104.4145	104.2343	104.4145	0.00
26/09/2019	2033 On 07-May-20			Bond Future	104.98	105.1620	104.9785	105.1620	0.00
26/09/2019	2037 On 07-November-19			Bond Future	9.77	91.5200	9.7678	91.5200	67,556.00
26/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2208	2	2208	2	0.00
26/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2308	2	2308	2	0.00
26/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2258	2	2258	2	0.00
26/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	815	1	815	1	0.00
26/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	792	1	792	1	0.00
26/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	840	1	840	1	0.00
26/09/2019	2037 On 06-February-20			Bond Future	9.84	88.9002	9.8405	88.9002	0.00
26/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	1937	2	1937	2	0.00
26/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	1902	2	1902	2	0.00
26/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	1869	2	1869	2	0.00
26/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3193	3	3193	3	0.00
26/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3236	3	3236	3	0.00
26/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3151	3	3151	3	0.00
26/09/2019	2037 On 07-May-20			Bond Future	9.91	90.5338	9.9118	90.5338	0.00
26/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2351	2	2351	2	0.00
26/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2383	2	2383	2	0.00
26/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2415	2	2415	2	0.00
26/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4688	5	4688	5	0.00
26/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4777	5	4777	5	0.00
26/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4732	5	4732	5	0.00
26/09/2019	2038 On 07-November-19			Bond Future	120.44	120.5272	120.4403	120.5272	21,883.00
26/09/2019	2038 On 06-February-20			Bond Future	120.97	121.0575	120.9691	121.0575	0.00

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26/09/2019	2038 On 07-May-20			Bond Future	123.22	123.3105	123.2203	123.3105	0.00
26/09/2019	2040 On 07-November-19			Bond Future	9.90	94.3520	9.8983	94.3520	43,592.00
26/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2132	2	2132	2	0.00
26/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2183	2	2183	2	0.00
26/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1134	1	1134	1	1,260.00
26/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	117	0	117	0	1,260.00
26/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2235	2	2235	2	0.00
26/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1013	1	1013	1	0.00
26/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1070	1	1070	1	0.00
26/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1939	2	1939	2	0.00
26/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	5194	6	5194	6	0.00
26/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1041	1	1041	1	0.00
26/09/2019	2040 On 06-February-20			Bond Future	9.97	91.5325	9.9718	91.5325	0.00
26/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	22	0	22	0	0.00
26/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	1776	2	1776	2	0.00
26/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	1847	2	1847	2	0.00
26/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	214	0	214	0	0.00
26/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	1812	2	1812	2	0.00
26/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3619	4	3619	4	0.00
26/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3571	4	3571	4	0.00
26/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8565	9	8565	9	0.00
26/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3666	4	3666	4	0.00
26/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	14134	15	14134	15	0.00
26/09/2019	2040 On 07-May-20			Bond Future	10.04	93.2144	10.0440	93.2144	0.00
26/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2572	2	2572	2	0.00
26/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2536	2	2536	2	0.00
26/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2500	2	2500	2	0.00
26/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	5041	5	5041	5	0.00
26/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4947	5	4947	5	0.00
26/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4994	5	4994	5	0.00
26/09/2019	2044 On 07-November-19			Bond Future	9.96	91.1335	9.9574	91.1335	37,997.00
26/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	1974	2	1974	2	0.00
26/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	4727	4	4727	4	0.00
26/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	1925	2	1925	2	0.00

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26/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2024	2	2024	2	0.00
26/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	36	0	36	0	328.00
26/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	729	1	729	1	328.00
26/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1166	1	1166	1	0.00
26/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6766	7	6766	7	0.00
26/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1102	1	1102	1	0.00
26/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2554	3	2554	3	0.00
26/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1134	1	1134	1	0.00
26/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	279	0	279	0	328.00
26/09/2019	2044 On 06-February-20			Bond Future	10.03	88.3816	10.0289	88.3816	0.00
26/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	249	0	249	0	328.00
26/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	1738	2	1738	2	0.00
26/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	1636	2	1636	2	328.00
26/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	1704	2	1704	2	0.00
26/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	6733	6	6733	6	0.00
26/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	1772	2	1772	2	0.00
26/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3940	4	3940	4	0.00
26/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3839	4	3839	4	0.00
26/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	952	1	952	1	328.00
26/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3889	4	3889	4	0.00
26/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4043	4	4043	4	0.00
26/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8484	9	8484	9	0.00
26/09/2019	2044 On 07-May-20			Bond Future	10.10	90.0057	10.0990	90.0057	0.00
26/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	2590	2	2590	2	0.00
26/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1201	1	1201	1	100.00
26/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3301	3	3301	3	100.00
26/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1039	1	1039	1	556.00
26/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	2660	3	2660	3	0.00
26/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3029	3	3029	3	556.00
26/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	8481	8	8481	8	0.00
26/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	2625	2	2625	2	0.00
26/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	8840	9	8840	9	0.00
26/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8244	9	8244	9	0.00
26/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4571	5	4571	5	0.00

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26/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	5086	5	5086	5	0.00
26/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4267	4	4267	4	0.00
26/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1564	2	1564	2	556.00
26/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1435	2	1435	2	100.00
26/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	5135	5	5135	5	0.00
26/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7768	8	7768	8	0.00
26/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	5037	5	5037	5	0.00
26/09/2019	2044 On 06-August-20			Bond Future	10.17	87.2979	10.1696	87.2979	0.00
26/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3555	3	3555	3	0.00
26/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1168	1	1168	1	140.00
26/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	2868	3	2868	3	140.00
26/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3627	3	3627	3	0.00
26/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8343	8	8343	8	0.00
26/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3591	3	3591	3	0.00
26/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	6024	6	6024	6	0.00
26/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2636	3	2636	3	140.00
26/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	11246	12	11246	12	0.00
26/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	7076	7	7076	7	0.00
26/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	5978	6	5978	6	0.00
26/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	6071	6	6071	6	0.00
26/09/2019	2046 On 07-November-19			Bond Future	111.72	111.7238	111.7236	111.7238	17,994.00
26/09/2019	2046 On 06-February-20			Bond Future	113.75	113.7525	113.7525	113.7525	0.00
26/09/2019	2046 On 07-May-20			Bond Future	114.12	114.1211	114.1211	114.1211	0.00
26/09/2019	2050 On 07-November-19			Bond Future	116.05	116.0482	116.0482	116.0482	12,916.00
26/09/2019	2050 On 06-February-20			Bond Future	116.32	116.3200	116.3200	116.3200	0.00
26/09/2019	2050 On 07-May-20			Bond Future	118.48	118.4848	118.4848	118.4848	0.00
26/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	AL37 On 07-November-19			Index Future	665.41	664.3020	665.4080	664.3020	0.00
26/09/2019	AL37 On 06-February-20			Index Future	677.33	676.2020	677.3280	676.2020	0.00
26/09/2019	AL37 On 07-May-20			Index Future	689.77	688.6260	689.7730	688.6260	0.00
26/09/2019	AL7T On 07-November-19			Index Future	773.12	770.5460	773.1180	770.5460	120.00
26/09/2019	AL7T On 06-February-20			Index Future	786.97	784.3490	786.9680	784.3490	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
26/09/2019	AL7T On 07-May-20			Index Future	801.43	798.7600	801.4270	798.7600	0.00
26/09/2019	ALBI On 07-November-19			Index Future	692.34	690.0140	692.3440	690.0140	220.00
26/09/2019	ALBI On 06-February-20			Index Future	704.75	702.3750	704.7470	702.3750	0.00
26/09/2019	ALBI On 07-May-20			Index Future	717.70	715.2800	717.6950	715.2800	0.00
26/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	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
26/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2019	ES33 On 07-November-19			Bond Future	10.88	76.9827	10.8836	76.9827	350.00
26/09/2019	ES33 On 06-February-20			Bond Future	11.00	78.3618	11.0038	78.3618	0.00
26/09/2019	ES33 On 07-May-20			Bond Future	11.12	76.0078	11.1197	76.0078	0.00
26/09/2019	ES42 On 07-November-19			Bond Future	11.23	77.8596	11.2331	77.8596	4,919.00
26/09/2019	ES42 On 06-February-20			Bond Future	11.35	79.2542	11.3482	79.2542	0.00
26/09/2019	ES42 On 07-May-20			Bond Future	11.46	76.4459	11.4640	76.4459	0.00
26/09/2019	GOVI On 07-November-19			GOVI	685.20	682.8430	685.1960	682.8430	1,201.00
26/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	122960	10	122960	10	0.00
26/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	122860	10	122860	10	0.00
26/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	122760	10	122760	10	0.00
26/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 06-February-20			GOVI	697.47	695.0750	697.4710	695.0750	0.00
26/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	56590	8	56590	8	0.00
26/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	56790	8	56790	8	0.00
26/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	56690	8	56690	8	0.00
26/09/2019	GOVI On 07-May-20			GOVI	710.29	707.8460	710.2850	707.8460	0.00
26/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
26/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	97150	12	97150	12	0.00
26/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	96950	12	96950	12	0.00
26/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	97050	12	97050	12	0.00
26/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2019	IGOV On 07-November-19			Index Future	262.37	262.4020	262.3690	262.4020	1,070.00
26/09/2019	IGOV On 06-February-20			Index Future	267.13	267.1670	267.1340	267.1670	0.00
26/09/2019	IGOV On 07-May-20			Index Future	272.11	272.1390	272.1050	272.1390	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
26/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
26/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5800	98.5700	98.5800	0.00
26/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.99	102.0000	101.9900	102.0000	0.00
26/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.80	98.8100	98.8000	98.8100	0.00
26/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.41	95.4300	95.4100	95.4300	0.00
26/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.38	94.4100	94.3800	94.4100	0.00
26/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.32	93.3500	93.3200	93.3500	0.00
26/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.21	93.2600	93.2100	93.2600	0.00
26/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.18	95.2500	95.1800	95.2500	51.00
26/09/2019	IS05 On 15-March-22			Interest Rate Swap	95.11	95.1900	95.1100	95.1900	0.00
26/09/2019	IS05 On 21-June-22			Interest Rate Swap	96.07	96.1500	96.0700	96.1500	0.00
26/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.80	99.9000	99.8000	99.9000	0.00
26/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.86	100.9700	100.8600	100.9700	0.00
26/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.96	94.0900	93.9600	94.0900	0.00
26/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.88	100.0200	99.8800	100.0200	0.00
26/09/2019	IS05 On 19-September-23			Interest Rate Swap	95.14	95.3000	95.1400	95.3000	0.00
26/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.46	90.7100	90.4600	90.7100	0.00
26/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.28	87.5400	87.2800	87.5400	0.00
26/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.88	86.1600	85.8800	86.1600	0.00
26/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.99	88.2900	87.9900	88.2900	0.00
26/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.81	92.1100	91.8100	92.1100	0.00
26/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.28	90.6000	90.2800	90.6000	0.00
26/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.36	92.6800	92.3600	92.6800	0.00
26/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.89	98.2100	97.8900	98.2100	0.00
26/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.23	98.5500	98.2300	98.5500	0.00
26/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.56	91.8900	91.5600	91.8900	0.00
26/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.93	99.2500	98.9300	99.2500	0.00
26/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.31	92.6300	92.3100	92.6300	0.00
26/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/09/2019	R023 On 07-November-19			Bond Future	7.41	102.3868	7.4054	102.3868	54,077.00
26/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1675	2	1675	2	0.00
26/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1730	2	1730	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
26/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1702	2	1702	2	0.00
26/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	26	0	26	0	0.00
26/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	24	0	24	0	0.00
26/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	25	0	25	0	0.00
26/09/2019	R023 On 06-February-20			Bond Future	7.43	104.2209	7.4256	104.2209	0.00
26/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	764	1	764	1	0.00
26/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	799	1	799	1	0.00
26/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	782	1	782	1	0.00
26/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	500	1	500	1	0.00
26/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	491	1	491	1	0.00
26/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	510	1	510	1	0.00
26/09/2019	R023 On 07-May-20			Bond Future	7.42	102.2031	7.4175	102.2031	0.00
26/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	231	0	231	0	0.00
26/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	239	0	239	0	0.00
26/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	223	0	223	0	0.00
26/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1554	2	1554	2	0.00
26/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1536	2	1536	2	0.00
26/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1519	2	1519	2	0.00
26/09/2019	R035 On 07-November-19			Bond Future	9.62	95.4735	9.6246	95.4735	97,234.00
26/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2537	2	2537	2	0.00
26/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	51	0	51	0	3,500.00
26/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1012	1	1012	1	3,500.00
26/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2590	2	2590	2	0.00
26/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2644	2	2644	2	0.00
26/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4533	4	4533	4	0.00
26/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	683	1	683	1	0.00
26/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	704	1	704	1	0.00
26/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	245	0	245	0	3,500.00
26/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1809	2	1809	2	0.00
26/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5620	6	5620	6	0.00
26/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	664	1	664	1	0.00
26/09/2019	R035 On 06-February-20			Bond Future	9.70	97.1838	9.7013	97.1838	0.00
26/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2096	2	2096	2	0.00
26/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2059	2	2059	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
26/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2023	2	2023	2	0.00
26/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2859	3	2859	3	0.00
26/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2780	3	2780	3	0.00
26/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2819	3	2819	3	0.00
26/09/2019	R035 On 07-May-20			Bond Future	9.77	94.4658	9.7688	94.4658	0.00
26/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1287	1	1287	1	5,000.00
26/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2316	2	2316	2	0.00
26/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3308	3	3308	3	5,000.00
26/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2382	2	2382	2	0.00
26/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8088	8	8088	8	0.00
26/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2349	2	2349	2	0.00
26/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4550	5	4550	5	0.00
26/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3447	4	3447	4	0.00
26/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4465	5	4465	5	0.00
26/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1266	1	1266	1	5,000.00
26/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4508	5	4508	5	0.00
26/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6318	7	6318	7	0.00
26/09/2019	R035 On 06-August-20			Bond Future	9.84	96.2259	9.8353	96.2259	0.00
26/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2109	2	2109	2	24,761.00
26/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5072	5	5072	5	0.00
26/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1537	1	1537	1	3,000.00
26/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5033	5	5033	5	0.00
26/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5111	5	5111	5	0.00
26/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4494	5	4494	5	0.00
26/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4429	5	4429	5	0.00
26/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	9906	10	9906	10	0.00
26/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8456	9	8456	9	0.00
26/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4462	5	4462	5	0.00
26/09/2019	R186 On 07-November-19			Bond Future	8.32	115.3449	8.3194	115.3449	127,117.00
26/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	724	1	724	1	3,750.00
26/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2520	2	2520	2	0.00
26/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3545	3	3545	3	0.00
26/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	674	1	674	1	4,955.00
26/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	604	1	604	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
26/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	3647	3	3647	3	0.00
26/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3596	3	3596	3	0.00
26/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	89	0	89	0	0.00
26/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1183	1	1183	1	0.00
26/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1284	1	1284	1	7,500.00
26/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	93	0	93	0	0.00
26/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	222	0	222	0	4,955.00
26/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	96	0	96	0	0.00
26/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	1118	1	1118	1	3,750.00
26/09/2019	R186 On 06-February-20			Bond Future	8.37	112.1073	8.3718	112.1073	5,040.00
26/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	997	1	997	1	1,007.00
26/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2213	2	2213	2	0.00
26/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2044	2	2044	2	0.00
26/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2282	2	2282	2	0.00
26/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	3971	4	3971	4	0.00
26/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2248	2	2248	2	0.00
26/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1220	1	1220	1	0.00
26/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	587	1	587	1	1,007.00
26/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1343	1	1343	1	1,007.00
26/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1200	1	1200	1	0.00
26/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2447	3	2447	3	0.00
26/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1240	1	1240	1	0.00
26/09/2019	R186 On 07-May-20			Bond Future	8.42	114.1673	8.4188	114.1673	0.00
26/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1288	1	1288	1	0.00
26/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	3873	4	3873	4	0.00
26/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	1772	2	1772	2	6,000.00
26/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1310	1	1310	1	0.00
26/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	483	0	483	0	6,000.00
26/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1266	1	1266	1	0.00
26/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	3141	3	3141	3	0.00
26/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4949	5	4949	5	0.00
26/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1197	1	1197	1	6,000.00
26/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	3076	3	3076	3	0.00
26/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2513	3	2513	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
26/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	3108	3	3108	3	0.00
26/09/2019	R197 On 07-November-19			Bond Future	308.41	308.4213	308.4147	308.4213	2,507.00
26/09/2019	R197 On 06-February-20			Bond Future	306.36	306.3640	306.3576	306.3640	40.00
26/09/2019	R197 On 07-May-20			Bond Future	312.06	312.0654	312.0587	312.0654	0.00
26/09/2019	R202 On 07-November-19			Bond Future	233.66	233.6568	233.6560	233.6568	9,010.00
26/09/2019	R202 On 06-February-20			Bond Future	233.83	233.8322	233.8317	233.8322	0.00
26/09/2019	R202 On 07-May-20			Bond Future	238.18	238.1837	238.1830	238.1837	0.00
26/09/2019	R207 On 07-November-19			Bond Future	6.72	102.4195	6.7168	102.4195	3,123.00
26/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
26/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
26/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
26/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	833	1	833	1	0.00
26/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	831	1	831	1	0.00
26/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	830	1	830	1	0.00
26/09/2019	R208 On 07-November-19			Bond Future	6.60	100.9776	6.6016	100.9776	11,031.00
26/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	321	0	321	0	0.00
26/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	309	0	309	0	0.00
26/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	297	0	297	0	0.00
26/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	12	0	12	0	0.00
26/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	13	0	13	0	0.00
26/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	11	0	11	0	0.00
26/09/2019	R208 On 06-February-20			Bond Future	6.45	102.7865	6.4488	102.7865	0.00
26/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	21	0	21	0	0.00
26/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	22	0	22	0	0.00
26/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	23	0	23	0	0.00
26/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	358	0	358	0	0.00
26/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	377	0	377	0	0.00
26/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	367	0	367	0	0.00
26/09/2019	R208 On 07-May-20			Bond Future	6.16	101.2715	6.1557	101.2715	0.00
26/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
26/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
26/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
26/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1160	1	1160	1	0.00
26/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1168	1	1168	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
26/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1151	1	1151	1	0.00
26/09/2019	R209 On 07-November-19			Bond Future	9.62	72.9090	9.6196	72.9090	97,252.00
26/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	1899	2	1899	2	0.00
26/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	54	0	54	0	8,000.00
26/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	846	1	846	1	5,000.00
26/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	1985	2	1985	2	0.00
26/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	460	0	460	0	8,000.00
26/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	1773	2	1773	2	0.00
26/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	1942	2	1942	2	0.00
26/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	722	1	722	1	0.00
26/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	702	1	702	1	0.00
26/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2372	3	2372	3	0.00
26/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	807	1	807	1	8,000.00
26/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4800	5	4800	5	0.00
26/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	743	1	743	1	0.00
26/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1627	2	1627	2	0.00
26/09/2019	R209 On 06-February-20			Bond Future	9.68	74.2150	9.6847	74.2150	0.00
26/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1598	1	1598	1	0.00
26/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	1627	2	1627	2	0.00
26/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1569	1	1569	1	0.00
26/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2766	3	2766	3	0.00
26/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2729	3	2729	3	0.00
26/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2693	3	2693	3	0.00
26/09/2019	R209 On 07-May-20			Bond Future	9.75	72.4272	9.7471	72.4272	0.00
26/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2040	2	2040	2	0.00
26/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2097	2	2097	2	0.00
26/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2068	2	2068	2	0.00
26/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3918	4	3918	4	0.00
26/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3881	4	3881	4	0.00
26/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3955	4	3955	4	0.00
26/09/2019	R210 On 07-November-19			Bond Future	188.70	188.7037	188.7024	188.7037	2,132.00
26/09/2019	R210 On 06-February-20			Bond Future	192.13	192.1303	192.1292	192.1303	0.00
26/09/2019	R210 On 07-May-20			Bond Future	193.05	193.0556	193.0544	193.0556	0.00
26/09/2019	R212 On 07-November-19			Bond Future	162.44	162.4586	162.4365	162.4586	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
26/09/2019	R212 On 06-February-20			Bond Future	163.14	163.1628	163.1404	163.1628	0.00
26/09/2019	R212 On 07-May-20			Bond Future	166.18	166.1993	166.1764	166.1993	0.00
26/09/2019	R213 On 07-November-19			Bond Future	9.22	85.6492	9.2167	85.6492	23,319.00
26/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	2570	2	2570	2	0.00
26/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	2618	2	2618	2	0.00
26/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	2667	2	2667	2	0.00
26/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	333	0	333	0	0.00
26/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	356	0	356	0	0.00
26/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	344	0	344	0	0.00
26/09/2019	R213 On 06-February-20			Bond Future	9.29	87.1835	9.2870	87.1835	0.00
26/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	1971	2	1971	2	0.00
26/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	1939	2	1939	2	0.00
26/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	1907	2	1907	2	0.00
26/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2042	2	2042	2	0.00
26/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2072	2	2072	2	0.00
26/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2013	2	2013	2	0.00
26/09/2019	R213 On 07-May-20			Bond Future	9.35	85.2333	9.3476	85.2333	0.00
26/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1729	2	1729	2	0.00
26/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1754	2	1754	2	0.00
26/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	1779	2	1779	2	0.00
26/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3774	4	3774	4	0.00
26/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3846	4	3846	4	0.00
26/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3810	4	3810	4	0.00
26/09/2019	R214 On 07-November-19			Bond Future	9.88	71.1435	9.8823	71.1435	16,090.00
26/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	1771	2	1771	2	0.00
26/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	1813	2	1813	2	0.00
26/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	1730	2	1730	2	0.00
26/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	949	1	949	1	0.00
26/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	924	1	924	1	0.00
26/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	900	1	900	1	0.00
26/09/2019	R214 On 06-February-20			Bond Future	9.95	72.4179	9.9535	72.4179	0.00
26/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1498	1	1498	1	0.00
26/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1557	1	1557	1	0.00
26/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1527	1	1527	1	0.00

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26/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3099	3	3099	3	0.00
26/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3060	3	3060	3	0.00
26/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3138	3	3138	3	0.00
26/09/2019	R214 On 07-May-20			Bond Future	10.02	70.4501	10.0165	70.4501	0.00
26/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2315	2	2315	2	0.00
26/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2345	2	2345	2	0.00
26/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2285	2	2285	2	0.00
26/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4064	4	4064	4	0.00
26/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	4025	4	4025	4	0.00
26/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3988	4	3988	4	0.00
26/09/2019	R248 On 07-November-19			Bond Future	9.95	90.1614	9.9480	90.1614	86,346.00
26/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	1913	2	1913	2	0.00
26/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	1864	2	1864	2	0.00
26/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	1815	2	1815	2	0.00
26/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1256	1	1256	1	0.00
26/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1292	1	1292	1	0.00
26/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1221	1	1221	1	0.00
26/09/2019	R248 On 06-February-20			Bond Future	10.02	91.7765	10.0209	91.7765	100.00
26/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	1582	1	1582	1	0.00
26/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	1617	2	1617	2	0.00
26/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	1548	1	1548	1	0.00
26/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4200	4	4200	4	0.00
26/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4308	5	4308	5	0.00
26/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4254	4	4254	4	0.00
26/09/2019	R248 On 07-May-20			Bond Future	10.09	89.0226	10.0855	89.0226	0.00
26/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	2612	2	2612	2	0.00
26/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	2685	3	2685	3	0.00
26/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	2649	3	2649	3	0.00
26/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5242	5	5242	5	0.00
26/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5293	5	5293	5	0.00
26/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5191	5	5191	5	0.00
26/09/2019	R248 On 06-August-20			Bond Future	10.15	90.6813	10.1493	90.6813	0.00
26/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2238	2	2238	2	20,640.00
26/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5591	5	5591	5	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
26/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	5677	6	5677	6	0.00
26/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1600	2	1600	2	3,000.00
26/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	5634	5	5634	5	0.00
26/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5302	5	5302	5	0.00
26/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5264	5	5264	5	0.00
26/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	11955	12	11955	12	0.00
26/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5341	6	5341	6	0.00
26/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	10167	10	10167	10	0.00