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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
30/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	2025 On 07-November-19			Bond Future	137.70	137.6143	137.7050	137.6143	1,461.00
30/09/2019	2025 On 06-February-20			Bond Future	138.73	138.6394	138.7318	138.6394	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
30/09/2019	2025 On 07-May-20			Bond Future	141.31	141.2194	141.3135	141.2194	0.00
30/09/2019	2029 On 07-November-19			Bond Future	102.30	102.1913	102.2955	102.1913	4,260.00
30/09/2019	2029 On 06-February-20			Bond Future	104.15	104.0471	104.1534	104.0471	0.00
30/09/2019	2029 On 07-May-20			Bond Future	104.98	104.8708	104.9789	104.8708	0.00
30/09/2019	2030 On 07-November-19			Bond Future	9.03	95.6293	9.0277	95.6293	73,194.00
30/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3013	3	3013	3	0.00
30/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2121	2	2121	2	0.00
30/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	167	0	167	0	5,500.00
30/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	1286	1	1286	1	5,500.00
30/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3065	3	3065	3	0.00
30/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	1678	2	1678	2	0.00
30/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	1893	2	1893	2	0.00
30/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	48	0	48	0	0.00
30/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	4533	5	4533	5	0.00
30/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	2961	3	2961	3	0.00
30/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	2359	3	2359	3	0.00
30/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5037	5	5037	5	0.00
30/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	801	1	801	1	0.00
30/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	1360	1	1360	1	0.00
30/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	4199	4	4199	4	0.00
30/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	140	0	140	0	0.00
30/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	782	1	782	1	0.00
30/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	96	0	96	0	0.00
30/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1291	1	1291	1	5,000.00
30/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	361	0	361	0	2,500.00
30/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	234	0	234	0	0.00
30/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	509	0	509	0	5,333.00
30/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	3077	3	3077	3	0.00
30/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	51	0	51	0	2,500.00
30/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	832	1	832	1	0.00
30/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2908	3	2908	3	0.00
30/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	225	0	225	0	0.00
30/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	217	0	217	0	0.00
30/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	429	0	429	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
30/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	603	1	603	1	2,750.00
30/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	4107	4	4107	4	0.00
30/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	75	0	75	0	5,500.00
30/09/2019	2030 On 06-February-20			Bond Future	9.09	93.3338	9.0921	93.3338	0.00
30/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	1663	2	1663	2	5,820.00
30/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	408	0	408	0	5,820.00
30/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2109	2	2109	2	0.00
30/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2143	2	2143	2	0.00
30/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2177	2	2177	2	0.00
30/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1760	2	1760	2	0.00
30/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1814	2	1814	2	0.00
30/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4804	5	4804	5	0.00
30/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1787	2	1787	2	0.00
30/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2233	2	2233	2	0.00
30/09/2019	2030 On 07-May-20			Bond Future	9.16	95.0488	9.1552	95.0488	0.00
30/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	1660	2	1660	2	0.00
30/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	1636	2	1636	2	0.00
30/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	1611	2	1611	2	0.00
30/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3876	4	3876	4	0.00
30/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3914	4	3914	4	0.00
30/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3839	4	3839	4	0.00
30/09/2019	2032 On 07-November-19			Bond Future	9.37	93.0118	9.3703	93.0118	48,218.00
30/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	2750	3	2750	3	0.00
30/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	2698	3	2698	3	0.00
30/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	2646	3	2646	3	0.00
30/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	418	0	418	0	0.00
30/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	432	0	432	0	0.00
30/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	404	0	404	0	0.00
30/09/2019	2032 On 06-February-20			Bond Future	9.44	94.6781	9.4408	94.6781	0.00
30/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	1968	2	1968	2	0.00
30/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2002	2	2002	2	0.00
30/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	1934	2	1934	2	0.00
30/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2344	2	2344	2	0.00
30/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2310	2	2310	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
30/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2277	2	2277	2	0.00
30/09/2019	2032 On 07-May-20			Bond Future	9.51	92.2577	9.5083	92.2577	0.00
30/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	1904	2	1904	2	0.00
30/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	1961	2	1961	2	0.00
30/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	1932	2	1932	2	0.00
30/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	4135	4	4135	4	0.00
30/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	4096	4	4096	4	0.00
30/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	4175	4	4175	4	0.00
30/09/2019	2033 On 07-November-19			Bond Future	102.53	102.5107	102.5282	102.5107	6,260.00
30/09/2019	2033 On 06-February-20			Bond Future	104.39	104.3723	104.3903	104.3723	0.00
30/09/2019	2033 On 07-May-20			Bond Future	105.14	105.1189	105.1372	105.1189	0.00
30/09/2019	2037 On 07-November-19			Bond Future	9.78	91.9935	9.7764	91.9935	67,378.00
30/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2101	2	2101	2	0.00
30/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	2201	2	2201	2	0.00
30/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	2151	2	2151	2	0.00
30/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	773	1	773	1	0.00
30/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	750	1	750	1	0.00
30/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	798	1	798	1	0.00
30/09/2019	2037 On 06-February-20			Bond Future	9.85	89.3824	9.8493	89.3824	0.00
30/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	1871	2	1871	2	0.00
30/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	1837	2	1837	2	0.00
30/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	1804	2	1804	2	0.00
30/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3194	3	3194	3	0.00
30/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3237	3	3237	3	0.00
30/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3151	3	3151	3	0.00
30/09/2019	2037 On 07-May-20			Bond Future	9.92	91.0247	9.9210	91.0247	0.00
30/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2294	2	2294	2	0.00
30/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2326	2	2326	2	0.00
30/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2357	2	2357	2	0.00
30/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4698	5	4698	5	0.00
30/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4788	5	4788	5	0.00
30/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4742	5	4742	5	0.00
30/09/2019	2038 On 07-November-19			Bond Future	120.57	120.5475	120.5682	120.5475	21,883.00
30/09/2019	2038 On 06-February-20			Bond Future	121.10	121.0785	121.0995	121.0785	0.00

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30/09/2019	2038 On 07-May-20			Bond Future	123.35	123.3317	123.3532	123.3317	0.00
30/09/2019	2040 On 07-November-19			Bond Future	9.91	94.8178	9.9119	94.8178	43,592.00
30/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	1991	2	1991	2	0.00
30/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2042	2	2042	2	0.00
30/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1017	1	1017	1	1,260.00
30/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	87	0	87	0	1,260.00
30/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2093	2	2093	2	0.00
30/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	983	1	983	1	0.00
30/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1040	1	1040	1	0.00
30/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1932	2	1932	2	0.00
30/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	5274	5	5274	5	0.00
30/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1011	1	1011	1	0.00
30/09/2019	2040 On 06-February-20			Bond Future	9.99	92.0067	9.9859	92.0067	0.00
30/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	18	0	18	0	0.00
30/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	1694	2	1694	2	0.00
30/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	1763	2	1763	2	0.00
30/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	192	0	192	0	0.00
30/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	1729	2	1729	2	0.00
30/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3648	4	3648	4	0.00
30/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3600	4	3600	4	0.00
30/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8655	8	8655	8	0.00
30/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3696	4	3696	4	0.00
30/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	14243	14	14243	14	0.00
30/09/2019	2040 On 07-May-20			Bond Future	10.06	93.6974	10.0585	93.6974	0.00
30/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	2493	3	2493	3	0.00
30/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	2458	3	2458	3	0.00
30/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2423	3	2423	3	0.00
30/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	5078	5	5078	5	0.00
30/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4983	5	4983	5	0.00
30/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	5030	5	5030	5	0.00
30/09/2019	2044 On 07-November-19			Bond Future	9.97	91.5641	9.9710	91.5641	38,007.00
30/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	1836	2	1836	2	0.00
30/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	4587	5	4587	5	0.00
30/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	1787	2	1787	2	0.00

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30/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	1885	2	1885	2	0.00
30/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	24	0	24	0	328.00
30/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	633	1	633	1	328.00
30/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1141	1	1141	1	0.00
30/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6867	7	6867	7	0.00
30/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1075	1	1075	1	0.00
30/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2570	2	2570	2	0.00
30/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1108	1	1108	1	0.00
30/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	251	0	251	0	328.00
30/09/2019	2044 On 06-February-20			Bond Future	10.04	88.8200	10.0429	88.8200	0.00
30/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	1656	2	1656	2	0.00
30/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	224	0	224	0	328.00
30/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	1556	2	1556	2	328.00
30/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	1623	2	1623	2	0.00
30/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	6609	7	6609	7	0.00
30/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	1689	2	1689	2	0.00
30/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3973	4	3973	4	0.00
30/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3870	4	3870	4	0.00
30/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	942	1	942	1	328.00
30/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3921	4	3921	4	0.00
30/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	4077	4	4077	4	0.00
30/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8573	8	8573	8	0.00
30/09/2019	2044 On 07-May-20			Bond Future	10.11	90.4521	10.1135	90.4521	0.00
30/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	2510	3	2510	3	0.00
30/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1149	1	1149	1	100.00
30/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3212	3	3212	3	100.00
30/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	991	1	991	1	556.00
30/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	2579	3	2579	3	0.00
30/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	2943	3	2943	3	556.00
30/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	8362	9	8362	9	0.00
30/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	2545	3	2545	3	0.00
30/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	8721	9	8721	9	0.00
30/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	8312	8	8312	8	0.00
30/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4602	5	4602	5	0.00

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30/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	5122	5	5122	5	0.00
30/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4294	4	4294	4	0.00
30/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1562	2	1562	2	556.00
30/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1432	1	1432	1	100.00
30/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	5172	5	5172	5	0.00
30/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7832	8	7832	8	0.00
30/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	5073	5	5073	5	0.00
30/09/2019	2044 On 06-August-20			Bond Future	10.18	87.7525	10.1845	87.7525	0.00
30/09/2019	2044 On 06-August-20	9.86	Call	Bond Future	3473	4	3473	4	0.00
30/09/2019	2044 On 06-August-20	9.01	Call	Bond Future	1125	1	1125	1	140.00
30/09/2019	2044 On 06-August-20	9.66	Call	Bond Future	2795	3	2795	3	140.00
30/09/2019	2044 On 06-August-20	9.88	Call	Bond Future	3545	4	3545	4	0.00
30/09/2019	2044 On 06-August-20	10.93	Call	Bond Future	8231	8	8231	8	0.00
30/09/2019	2044 On 06-August-20	9.87	Call	Bond Future	3509	4	3509	4	0.00
30/09/2019	2044 On 06-August-20	9.87	Put	Bond Future	6061	6	6061	6	0.00
30/09/2019	2044 On 06-August-20	10.93	Put	Bond Future	2643	3	2643	3	140.00
30/09/2019	2044 On 06-August-20	9.01	Put	Bond Future	11322	11	11322	11	0.00
30/09/2019	2044 On 06-August-20	9.66	Put	Bond Future	7121	7	7121	7	0.00
30/09/2019	2044 On 06-August-20	9.88	Put	Bond Future	6014	6	6014	6	0.00
30/09/2019	2044 On 06-August-20	9.86	Put	Bond Future	6109	6	6109	6	0.00
30/09/2019	2046 On 07-November-19			Bond Future	111.66	111.7429	111.6599	111.7429	17,994.00
30/09/2019	2046 On 06-February-20			Bond Future	113.69	113.7721	113.6877	113.7721	0.00
30/09/2019	2046 On 07-May-20			Bond Future	114.06	114.1411	114.0550	114.1411	0.00
30/09/2019	2050 On 07-November-19			Bond Future	116.32	116.0682	116.3204	116.0682	12,916.00
30/09/2019	2050 On 06-February-20			Bond Future	116.60	116.3404	116.5973	116.3404	0.00
30/09/2019	2050 On 07-May-20			Bond Future	118.77	118.5053	118.7671	118.5053	0.00
30/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	AL37 On 07-November-19			Index Future	664.78	665.4550	664.7800	665.4550	0.00
30/09/2019	AL37 On 06-February-20			Index Future	676.69	677.3770	676.6910	677.3770	0.00
30/09/2019	AL37 On 07-May-20			Index Future	689.12	689.8220	689.1220	689.8220	0.00
30/09/2019	AL7T On 07-November-19			Index Future	772.35	773.5040	772.3460	773.5040	120.00
30/09/2019	AL7T On 06-February-20			Index Future	786.18	787.3620	786.1840	787.3620	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
30/09/2019	AL7T On 07-May-20			Index Future	800.63	801.8270	800.6270	801.8270	0.00
30/09/2019	ALBI On 07-November-19			Index Future	691.69	692.7830	691.6860	692.7830	220.00
30/09/2019	ALBI On 06-February-20			Index Future	704.08	705.1940	704.0790	705.1940	0.00
30/09/2019	ALBI On 07-May-20			Index Future	717.01	718.1500	717.0140	718.1500	0.00
30/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	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
30/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2019	ES33 On 07-November-19			Bond Future	10.90	77.2927	10.8963	77.2927	350.00
30/09/2019	ES33 On 06-February-20			Bond Future	11.02	78.6773	11.0169	78.6773	0.00
30/09/2019	ES33 On 07-May-20			Bond Future	11.13	76.3290	11.1334	76.3290	0.00
30/09/2019	ES42 On 07-November-19			Bond Future	11.24	78.2451	11.2406	78.2451	4,919.00
30/09/2019	ES42 On 06-February-20			Bond Future	11.36	79.6467	11.3560	79.6467	0.00
30/09/2019	ES42 On 07-May-20			Bond Future	11.47	76.8455	11.4721	76.8455	0.00
30/09/2019	GOVI On 07-November-19			GOVI	684.50	685.6440	684.4950	685.6440	1,199.00
30/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	115950	13	115950	13	0.00
30/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	115850	13	115850	13	0.00
30/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	115750	13	115750	13	0.00
30/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 06-February-20			GOVI	696.76	697.9270	696.7600	697.9270	0.00
30/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	63700	5	63700	5	0.00
30/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	63900	5	63900	5	0.00
30/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	63800	5	63800	5	0.00
30/09/2019	GOVI On 07-May-20			GOVI	709.56	710.7490	709.5600	710.7490	0.00
30/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	104400	9	104400	9	0.00
30/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	104200	9	104200	9	0.00
30/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	104300	9	104300	9	0.00
30/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2019	IGOV On 07-November-19			Index Future	262.36	262.2990	262.3600	262.2990	1,070.00
30/09/2019	IGOV On 06-February-20			Index Future	267.13	267.0630	267.1250	267.0630	0.00
30/09/2019	IGOV On 07-May-20			Index Future	272.10	272.0320	272.0960	272.0320	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
30/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
30/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
30/09/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	101.9900	102.0000	101.9900	0.00
30/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
30/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.43	95.4200	95.4300	95.4200	0.00
30/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.41	94.4000	94.4100	94.4000	0.00
30/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.36	93.3400	93.3600	93.3400	0.00
30/09/2019	IS05 On 21-September-21			Interest Rate Swap	93.27	93.2400	93.2700	93.2400	0.00
30/09/2019	IS05 On 21-December-21			Interest Rate Swap	95.25	95.2200	95.2500	95.2200	51.00
30/09/2019	IS05 On 15-March-22			Interest Rate Swap	95.19	95.1500	95.1900	95.1500	0.00
30/09/2019	IS05 On 21-June-22			Interest Rate Swap	96.16	96.1000	96.1600	96.1000	0.00
30/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.90	99.8400	99.9000	99.8400	0.00
30/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.97	100.9000	100.9700	100.9000	0.00
30/09/2019	IS05 On 22-March-23			Interest Rate Swap	94.08	93.9900	94.0800	93.9900	0.00
30/09/2019	IS05 On 20-June-23			Interest Rate Swap	100.00	99.9100	100.0000	99.9100	0.00
30/09/2019	IS05 On 19-September-23			Interest Rate Swap	95.28	95.1800	95.2800	95.1800	0.00
30/09/2019	IS10 On 17-December-25			Interest Rate Swap	90.67	90.5500	90.6700	90.5500	0.00
30/09/2019	IS10 On 16-March-26			Interest Rate Swap	87.51	87.3700	87.5100	87.3700	0.00
30/09/2019	IS10 On 15-June-26			Interest Rate Swap	86.13	85.9700	86.1300	85.9700	0.00
30/09/2019	IS10 On 21-September-26			Interest Rate Swap	88.25	88.0800	88.2500	88.0800	0.00
30/09/2019	IS10 On 21-December-26			Interest Rate Swap	92.08	91.8900	92.0800	91.8900	0.00
30/09/2019	IS10 On 15-March-27			Interest Rate Swap	90.56	90.3700	90.5600	90.3700	0.00
30/09/2019	IS10 On 21-June-27			Interest Rate Swap	92.63	92.4500	92.6300	92.4500	0.00
30/09/2019	IS10 On 20-September-27			Interest Rate Swap	98.17	97.9800	98.1700	97.9800	0.00
30/09/2019	IS10 On 20-December-27			Interest Rate Swap	98.51	98.3200	98.5100	98.3200	0.00
30/09/2019	IS10 On 22-March-28			Interest Rate Swap	91.85	91.6600	91.8500	91.6600	0.00
30/09/2019	IS10 On 20-June-28			Interest Rate Swap	99.21	99.0200	99.2100	99.0200	0.00
30/09/2019	IS10 On 19-September-28			Interest Rate Swap	92.60	92.4100	92.6000	92.4100	0.00
30/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/09/2019	R023 On 07-November-19			Bond Future	7.44	102.5391	7.4412	102.5391	54,077.00
30/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	1571	2	1571	2	0.00
30/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	1626	2	1626	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
30/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	1599	2	1599	2	0.00
30/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	26	0	26	0	0.00
30/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	23	0	23	0	0.00
30/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	25	0	25	0	0.00
30/09/2019	R023 On 06-February-20			Bond Future	7.46	104.3761	7.4647	104.3761	0.00
30/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	697	1	697	1	0.00
30/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	730	1	730	1	0.00
30/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	713	1	713	1	0.00
30/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	537	0	537	0	0.00
30/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	527	0	527	0	0.00
30/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	548	1	548	1	0.00
30/09/2019	R023 On 07-May-20			Bond Future	7.46	102.3610	7.4604	102.3610	0.00
30/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	203	0	203	0	0.00
30/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	210	0	210	0	0.00
30/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	196	0	196	0	0.00
30/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1634	2	1634	2	0.00
30/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1615	2	1615	2	0.00
30/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1597	2	1597	2	0.00
30/09/2019	R035 On 07-November-19			Bond Future	9.64	95.8701	9.6432	95.8701	98,894.00
30/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	2377	3	2377	3	0.00
30/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	890	1	890	1	3,500.00
30/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	34	0	34	0	3,500.00
30/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	2430	3	2430	3	0.00
30/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	2483	3	2483	3	0.00
30/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	4371	5	4371	5	0.00
30/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	664	1	664	1	0.00
30/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	684	1	684	1	0.00
30/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	224	0	224	0	3,500.00
30/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1829	2	1829	2	0.00
30/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5745	6	5745	6	0.00
30/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	644	1	644	1	0.00
30/09/2019	R035 On 06-February-20			Bond Future	9.72	97.5876	9.7205	97.5876	0.00
30/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	1993	2	1993	2	0.00
30/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	1958	2	1958	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
30/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	1922	2	1922	2	0.00
30/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2901	3	2901	3	0.00
30/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2821	3	2821	3	0.00
30/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2861	3	2861	3	0.00
30/09/2019	R035 On 07-May-20			Bond Future	9.79	94.8769	9.7887	94.8769	0.00
30/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1223	1	1223	1	5,000.00
30/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3204	3	3204	3	5,000.00
30/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2228	2	2228	2	0.00
30/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2293	2	2293	2	0.00
30/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	7948	8	7948	8	0.00
30/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2261	2	2261	2	0.00
30/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4609	5	4609	5	0.00
30/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3488	3	3488	3	0.00
30/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4522	4	4522	4	0.00
30/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1272	1	1272	1	5,000.00
30/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4565	4	4565	4	0.00
30/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	6401	6	6401	6	0.00
30/09/2019	R035 On 06-August-20			Bond Future	9.86	96.6448	9.8559	96.6448	0.00
30/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2038	2	2038	2	24,761.00
30/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	4961	5	4961	5	0.00
30/09/2019	R035 On 06-August-20	8.75	Call	Bond Future	1478	2	1478	2	3,000.00
30/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	4922	5	4922	5	0.00
30/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	4999	5	4999	5	0.00
30/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4533	4	4533	4	0.00
30/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4466	4	4466	4	0.00
30/09/2019	R035 On 06-August-20	8.75	Put	Bond Future	9996	10	9996	10	0.00
30/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8534	8	8534	8	0.00
30/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4499	4	4499	4	0.00
30/09/2019	R186 On 07-November-19			Bond Future	8.34	115.6703	8.3437	115.6703	127,117.00
30/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	623	1	623	1	3,750.00
30/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	2375	3	2375	3	0.00
30/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	3400	4	3400	4	0.00
30/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	576	1	576	1	4,955.00
30/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	512	1	512	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
30/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	3501	4	3501	4	0.00
30/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	3451	4	3451	4	0.00
30/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	82	0	82	0	0.00
30/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	1223	1	1223	1	0.00
30/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	1329	1	1329	1	7,500.00
30/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	85	0	85	0	0.00
30/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	216	0	216	0	4,955.00
30/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	89	0	89	0	0.00
30/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	1155	1	1155	1	3,750.00
30/09/2019	R186 On 06-February-20			Bond Future	8.40	112.4387	8.3974	112.4387	5,040.00
30/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	924	1	924	1	1,007.00
30/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2105	2	2105	2	0.00
30/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	1940	2	1940	2	0.00
30/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2173	2	2173	2	0.00
30/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	3841	4	3841	4	0.00
30/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2139	2	2139	2	0.00
30/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1251	1	1251	1	0.00
30/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	598	1	598	1	1,007.00
30/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1379	1	1379	1	1,007.00
30/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1231	1	1231	1	0.00
30/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2514	2	2514	2	0.00
30/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1272	1	1272	1	0.00
30/09/2019	R186 On 07-May-20			Bond Future	8.45	114.5046	8.4457	114.5046	0.00
30/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1218	1	1218	1	0.00
30/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	3757	4	3757	4	0.00
30/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	1689	2	1689	2	6,000.00
30/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1240	1	1240	1	0.00
30/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	445	0	445	0	6,000.00
30/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1197	1	1197	1	0.00
30/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	3215	3	3215	3	0.00
30/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	5054	5	5054	5	0.00
30/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1223	1	1223	1	6,000.00
30/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	3149	3	3149	3	0.00
30/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2573	2	2573	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
30/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	3182	3	3182	3	0.00
30/09/2019	R197 On 07-November-19			Bond Future	308.51	308.4615	308.5082	308.4615	2,507.00
30/09/2019	R197 On 06-February-20			Bond Future	306.45	306.4053	306.4532	306.4053	40.00
30/09/2019	R197 On 07-May-20			Bond Future	312.16	312.1074	312.1560	312.1074	0.00
30/09/2019	R202 On 07-November-19			Bond Future	233.22	233.1821	233.2217	233.1821	9,010.00
30/09/2019	R202 On 06-February-20			Bond Future	233.39	233.3492	233.3899	233.3492	0.00
30/09/2019	R202 On 07-May-20			Bond Future	237.73	237.6918	237.7329	237.6918	0.00
30/09/2019	R207 On 07-November-19			Bond Future	6.73	102.4180	6.7254	102.4180	3,123.00
30/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
30/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
30/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
30/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	835	1	835	1	0.00
30/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	833	1	833	1	0.00
30/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	831	1	831	1	0.00
30/09/2019	R208 On 07-November-19			Bond Future	6.59	100.9748	6.5876	100.9748	11,057.00
30/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	336	0	336	0	0.00
30/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	324	0	324	0	0.00
30/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	312	0	312	0	0.00
30/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	8	0	8	0	0.00
30/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	9	0	9	0	0.00
30/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	7	0	7	0	0.00
30/09/2019	R208 On 06-February-20			Bond Future	6.43	102.7838	6.4314	102.7838	0.00
30/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	22	0	22	0	0.00
30/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	24	0	24	0	0.00
30/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	25	0	25	0	0.00
30/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	341	0	341	0	0.00
30/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	360	0	360	0	0.00
30/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	350	0	350	0	0.00
30/09/2019	R208 On 07-May-20			Bond Future	6.13	101.2686	6.1334	101.2686	0.00
30/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
30/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
30/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
30/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1140	1	1140	1	0.00
30/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1149	1	1149	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
30/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1132	1	1132	1	0.00
30/09/2019	R209 On 07-November-19			Bond Future	9.63	73.2459	9.6333	73.2459	97,252.00
30/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	1784	2	1784	2	0.00
30/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	755	1	755	1	5,000.00
30/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	38	0	38	0	8,000.00
30/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	1870	2	1870	2	0.00
30/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	392	0	392	0	8,000.00
30/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	1660	2	1660	2	0.00
30/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	1827	2	1827	2	0.00
30/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	697	1	697	1	0.00
30/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	677	1	677	1	0.00
30/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2393	2	2393	2	0.00
30/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	783	1	783	1	8,000.00
30/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4874	5	4874	5	0.00
30/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	718	1	718	1	0.00
30/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1625	2	1625	2	0.00
30/09/2019	R209 On 06-February-20			Bond Future	9.70	74.5581	9.6989	74.5581	0.00
30/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	1528	2	1528	2	0.00
30/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	1557	2	1557	2	0.00
30/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	1500	2	1500	2	0.00
30/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2787	3	2787	3	0.00
30/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2750	3	2750	3	0.00
30/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2713	3	2713	3	0.00
30/09/2019	R209 On 07-May-20			Bond Future	9.76	72.7765	9.7617	72.7765	0.00
30/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	1977	2	1977	2	0.00
30/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2033	2	2033	2	0.00
30/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2005	2	2005	2	0.00
30/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3947	4	3947	4	0.00
30/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3910	4	3910	4	0.00
30/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3985	4	3985	4	0.00
30/09/2019	R210 On 07-November-19			Bond Future	188.77	188.7339	188.7653	188.7339	2,132.00
30/09/2019	R210 On 06-February-20			Bond Future	192.19	192.1613	192.1934	192.1613	0.00
30/09/2019	R210 On 07-May-20			Bond Future	193.12	193.0871	193.1196	193.0871	0.00
30/09/2019	R212 On 07-November-19			Bond Future	162.39	162.4606	162.3942	162.4606	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
30/09/2019	R212 On 06-February-20			Bond Future	163.10	163.1650	163.0976	163.1650	0.00
30/09/2019	R212 On 07-May-20			Bond Future	166.13	166.2015	166.1326	166.2015	0.00
30/09/2019	R213 On 07-November-19			Bond Future	9.23	86.0990	9.2304	86.0990	23,319.00
30/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	2462	3	2462	3	0.00
30/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	2511	3	2511	3	0.00
30/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	2559	3	2559	3	0.00
30/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	310	0	310	0	0.00
30/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	333	0	333	0	0.00
30/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	322	0	322	0	0.00
30/09/2019	R213 On 06-February-20			Bond Future	9.30	87.6415	9.3012	87.6415	0.00
30/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	1897	2	1897	2	0.00
30/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	1865	2	1865	2	0.00
30/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	1834	2	1834	2	0.00
30/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	2055	2	2055	2	0.00
30/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	2085	2	2085	2	0.00
30/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	2026	2	2026	2	0.00
30/09/2019	R213 On 07-May-20			Bond Future	9.36	85.6995	9.3624	85.6995	0.00
30/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	1672	2	1672	2	0.00
30/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	1697	2	1697	2	0.00
30/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	1722	2	1722	2	0.00
30/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3804	4	3804	4	0.00
30/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3878	4	3878	4	0.00
30/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3841	4	3841	4	0.00
30/09/2019	R214 On 07-November-19			Bond Future	9.89	71.5262	9.8908	71.5262	16,090.00
30/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	1675	2	1675	2	0.00
30/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	1716	2	1716	2	0.00
30/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	1634	2	1634	2	0.00
30/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	910	1	910	1	0.00
30/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	885	1	885	1	0.00
30/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	861	1	861	1	0.00
30/09/2019	R214 On 06-February-20			Bond Future	9.96	72.8076	9.9623	72.8076	0.00
30/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	1443	2	1443	2	0.00
30/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	1501	2	1501	2	0.00
30/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	1472	2	1472	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
30/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3101	3	3101	3	0.00
30/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3062	3	3062	3	0.00
30/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3141	3	3141	3	0.00
30/09/2019	R214 On 07-May-20			Bond Future	10.03	70.8469	10.0256	70.8469	0.00
30/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2262	2	2262	2	0.00
30/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2292	2	2292	2	0.00
30/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2233	2	2233	2	0.00
30/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	4071	4	4071	4	0.00
30/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	4032	4	4032	4	0.00
30/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3994	4	3994	4	0.00
30/09/2019	R248 On 07-November-19			Bond Future	9.96	90.5615	9.9616	90.5615	86,346.00
30/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	1772	2	1772	2	0.00
30/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	1724	2	1724	2	0.00
30/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	1676	2	1676	2	0.00
30/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1232	1	1232	1	0.00
30/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1268	1	1268	1	0.00
30/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1196	1	1196	1	0.00
30/09/2019	R248 On 06-February-20			Bond Future	10.03	92.1838	10.0350	92.1838	100.00
30/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	1503	2	1503	2	0.00
30/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	1536	2	1536	2	0.00
30/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	1469	2	1469	2	0.00
30/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4237	4	4237	4	0.00
30/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4346	4	4346	4	0.00
30/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4291	4	4291	4	0.00
30/09/2019	R248 On 07-May-20			Bond Future	10.10	89.4373	10.1000	89.4373	0.00
30/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	2531	3	2531	3	0.00
30/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	2602	3	2602	3	0.00
30/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	2567	3	2567	3	0.00
30/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	5279	5	5279	5	0.00
30/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	5331	5	5331	5	0.00
30/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	5228	5	5228	5	0.00
30/09/2019	R248 On 06-August-20			Bond Future	10.16	91.1037	10.1642	91.1037	0.00
30/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2174	2	2174	2	20,640.00
30/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	5491	6	5491	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
30/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	5577	6	5577	6	0.00
30/09/2019	R248 On 06-August-20	9.00	Call	Bond Future	1547	2	1547	2	3,000.00
30/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	5534	6	5534	6	0.00
30/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	5324	5	5324	5	0.00
30/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	5285	5	5285	5	0.00
30/09/2019	R248 On 06-August-20	9.00	Put	Bond Future	12024	12	12024	12	0.00
30/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5362	5	5362	5	0.00
30/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	10225	10	10225	10	0.00