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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	2025 On 07-November-19			Bond Future	137.77	137.8339	137.7669	137.8339	731.00
18/10/2019	2025 On 06-February-20			Bond Future	138.82	138.8868	138.8184	138.8868	860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	2025 On 07-May-20			Bond Future	141.38	141.4463	141.3767	141.4463	0.00
18/10/2019	2025 On 06-August-20			Bond Future	142.54	142.6061	142.5354	142.6061	0.00
18/10/2019	2029 On 07-November-19			Bond Future	102.09	102.0915	102.0926	102.0915	1,851.00
18/10/2019	2029 On 06-February-20			Bond Future	103.96	103.9631	103.9642	103.9631	2,559.00
18/10/2019	2029 On 07-May-20			Bond Future	104.77	104.7664	104.7677	104.7664	0.00
18/10/2019	2029 On 06-August-20			Bond Future	106.74	106.7405	106.7417	106.7405	0.00
18/10/2019	2030 On 07-November-19			Bond Future	8.94	96.0658	8.9433	96.0658	72,599.00
18/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3377	3	3377	3	0.00
18/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	127	0	127	0	5,500.00
18/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2379	2	2379	2	0.00
18/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1195	1	1195	1	0.00
18/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1405	1	1405	1	5,500.00
18/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3434	3	3434	3	0.00
18/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5001	5	5001	5	0.00
18/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1867	2	1867	2	0.00
18/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2118	2	2118	2	0.00
18/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	25	0	25	0	0.00
18/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3320	3	3320	3	0.00
18/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1493	2	1493	2	0.00
18/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4651	5	4651	5	0.00
18/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5524	6	5524	6	0.00
18/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	102	0	102	0	0.00
18/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	830	1	830	1	0.00
18/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2649	3	2649	3	0.00
18/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	119	0	119	0	2,500.00
18/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	787	1	787	1	5,070.00
18/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	201	0	201	0	0.00
18/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	15	0	15	0	0.00
18/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	60	0	60	0	0.00
18/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	382	0	382	0	0.00
18/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	5	0	5	0	2,500.00
18/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2507	2	2507	2	0.00
18/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2336	2	2336	2	0.00
18/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	523	1	523	1	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	57	0	57	0	0.00
18/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	419	0	419	0	0.00
18/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	54	0	54	0	0.00
18/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	10	0	10	0	5,500.00
18/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	155	0	155	0	2,750.00
18/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	260	0	260	0	2,750.00
18/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3552	3	3552	3	0.00
18/10/2019	2030 On 06-February-20			Bond Future	9.00	93.7946	9.0018	93.7946	1,820.00
18/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1906	2	1906	2	5,820.00
18/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	504	1	504	1	5,820.00
18/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	2805	0	2805	0	0.00
18/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2389	2	2389	2	0.00
18/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2426	2	2426	2	0.00
18/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2462	3	2462	3	0.00
18/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1487	1	1487	1	0.00
18/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4342	4	4342	4	0.00
18/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1281	0	1281	0	5,000.00
18/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1536	2	1536	2	0.00
18/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1511	1	1511	1	0.00
18/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1917	2	1917	2	0.00
18/10/2019	2030 On 07-May-20			Bond Future	9.06	95.5004	9.0643	95.5004	0.00
18/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1821	2	1821	2	0.00
18/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1795	2	1795	2	0.00
18/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1768	2	1768	2	0.00
18/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3484	3	3484	3	0.00
18/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3520	3	3520	3	0.00
18/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3448	3	3448	3	0.00
18/10/2019	2030 On 06-August-20			Bond Future	9.12	93.2689	9.1242	93.2689	0.00
18/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3037	3	3037	3	0.00
18/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3102	3	3102	3	0.00
18/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3069	3	3069	3	0.00
18/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3214	3	3214	3	0.00
18/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3187	3	3187	3	0.00
18/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3241	3	3241	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
18/10/2019	2032 On 07-November-19			Bond Future	9.27	93.5649	9.2746	93.5649	48,414.00
18/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3133	3	3133	3	0.00
18/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3073	3	3073	3	0.00
18/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3014	3	3014	3	0.00
18/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	136	0	136	0	0.00
18/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	143	0	143	0	0.00
18/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	130	0	130	0	0.00
18/10/2019	2032 On 06-February-20			Bond Future	9.34	95.2571	9.3393	95.2571	0.00
18/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2370	2	2370	2	0.00
18/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2407	2	2407	2	0.00
18/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2333	2	2333	2	0.00
18/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2058	2	2058	2	0.00
18/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2027	2	2027	2	0.00
18/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1997	2	1997	2	0.00
18/10/2019	2032 On 07-May-20			Bond Future	9.41	92.8300	9.4058	92.8300	0.00
18/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2100	2	2100	2	0.00
18/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2162	2	2162	2	0.00
18/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2130	2	2130	2	0.00
18/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3653	4	3653	4	0.00
18/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3616	4	3616	4	0.00
18/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3691	4	3691	4	0.00
18/10/2019	2032 On 06-August-20			Bond Future	9.47	94.5578	9.4694	94.5578	0.00
18/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3571	4	3571	4	0.00
18/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3605	4	3605	4	0.00
18/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3639	4	3639	4	0.00
18/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3635	4	3635	4	0.00
18/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3698	4	3698	4	0.00
18/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3666	4	3666	4	0.00
18/10/2019	2033 On 07-November-19			Bond Future	102.48	102.5935	102.4778	102.5935	490.00
18/10/2019	2033 On 06-February-20			Bond Future	104.36	104.4744	104.3565	104.4744	5,770.00
18/10/2019	2033 On 07-May-20			Bond Future	105.08	105.2042	105.0842	105.2042	0.00
18/10/2019	2033 On 06-August-20			Bond Future	107.06	107.1864	107.0643	107.1864	0.00
18/10/2019	2037 On 07-November-19			Bond Future	9.67	92.6907	9.6651	92.6907	68,529.00
18/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2477	2	2477	2	0.00

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18/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2596	3	2596	3	0.00
18/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2536	3	2536	3	0.00
18/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	308	0	308	0	0.00
18/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	294	0	294	0	0.00
18/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	323	0	323	0	0.00
18/10/2019	2037 On 06-February-20			Bond Future	9.73	90.1078	9.7323	90.1078	0.00
18/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2267	2	2267	2	0.00
18/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2229	2	2229	2	0.00
18/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2191	2	2191	2	0.00
18/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2704	3	2704	3	0.00
18/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2743	3	2743	3	0.00
18/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2665	3	2665	3	0.00
18/10/2019	2037 On 07-May-20			Bond Future	9.80	91.7465	9.8024	91.7465	0.00
18/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2559	3	2559	3	0.00
18/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2594	3	2594	3	0.00
18/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2628	3	2628	3	0.00
18/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4087	4	4087	4	0.00
18/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4172	4	4172	4	0.00
18/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4129	4	4129	4	0.00
18/10/2019	2037 On 06-August-20			Bond Future	9.87	89.1945	9.8710	89.1945	0.00
18/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4241	4	4241	4	0.00
18/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4279	4	4279	4	0.00
18/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4203	4	4203	4	0.00
18/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4284	4	4284	4	0.00
18/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4248	4	4248	4	0.00
18/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4213	4	4213	4	0.00
18/10/2019	2038 On 07-November-19			Bond Future	120.30	120.6432	120.2998	120.6432	16,451.00
18/10/2019	2038 On 06-February-20			Bond Future	120.85	121.1965	120.8468	121.1965	5,569.00
18/10/2019	2038 On 07-May-20			Bond Future	123.07	123.4300	123.0739	123.4300	0.00
18/10/2019	2038 On 06-August-20			Bond Future	123.70	124.0622	123.6995	124.0622	0.00
18/10/2019	2040 On 07-November-19			Bond Future	9.82	95.4417	9.8154	95.4417	45,596.00
18/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2235	2	2235	2	0.00
18/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2355	2	2355	2	0.00
18/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2295	2	2295	2	0.00

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18/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1077	1	1077	1	1,260.00
18/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	58	0	58	0	1,260.00
18/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	496	1	496	1	0.00
18/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	456	0	456	0	0.00
18/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1204	1	1204	1	0.00
18/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4457	4	4457	4	0.00
18/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	475	0	475	0	0.00
18/10/2019	2040 On 06-February-20			Bond Future	9.88	92.6580	9.8843	92.6580	0.00
18/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	28	0	28	0	0.00
18/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2038	2	2038	2	0.00
18/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2115	2	2115	2	0.00
18/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2077	2	2077	2	0.00
18/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	265	0	265	0	0.00
18/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3133	3	3133	3	0.00
18/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3178	3	3178	3	0.00
18/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7909	8	7909	8	0.00
18/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3222	3	3222	3	0.00
18/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13434	13	13434	13	0.00
18/10/2019	2040 On 07-May-20			Bond Future	9.96	94.3431	9.9559	94.3431	0.00
18/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2738	3	2738	3	0.00
18/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2700	3	2700	3	0.00
18/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2663	3	2663	3	0.00
18/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4501	4	4501	4	0.00
18/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4411	4	4411	4	0.00
18/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4456	4	4456	4	0.00
18/10/2019	2040 On 06-August-20			Bond Future	10.03	91.5889	10.0261	91.5889	0.00
18/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4506	5	4506	5	0.00
18/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4547	5	4547	5	0.00
18/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4588	5	4588	5	0.00
18/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4555	5	4555	5	0.00
18/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4479	4	4479	4	0.00
18/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4517	5	4517	5	0.00
18/10/2019	2044 On 07-November-19			Bond Future	9.87	92.1940	9.8750	92.1940	38,312.00
18/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2108	2	2108	2	0.00

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18/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5204	5	5204	5	0.00
18/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2166	2	2166	2	0.00
18/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	13	0	13	0	328.00
18/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	675	1	675	1	328.00
18/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2051	2	2051	2	0.00
18/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	607	1	607	1	0.00
18/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	6059	6	6059	6	0.00
18/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	560	1	560	1	0.00
18/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1816	2	1816	2	0.00
18/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	583	1	583	1	0.00
18/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	71	0	71	0	328.00
18/10/2019	2044 On 06-February-20			Bond Future	9.94	89.4769	9.9420	89.4769	0.00
18/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	310	0	310	0	328.00
18/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1992	2	1992	2	0.00
18/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1881	2	1881	2	328.00
18/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1955	2	1955	2	0.00
18/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7248	7	7248	7	0.00
18/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2030	2	2030	2	0.00
18/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3479	3	3479	3	0.00
18/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3384	3	3384	3	0.00
18/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	755	1	755	1	328.00
18/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3431	3	3431	3	0.00
18/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3576	4	3576	4	0.00
18/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7833	8	7833	8	0.00
18/10/2019	2044 On 07-May-20			Bond Future	10.01	91.1041	10.0115	91.1041	0.00
18/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2753	3	2753	3	0.00
18/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2828	3	2828	3	0.00
18/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1110	1	1110	1	556.00
18/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1282	1	1282	1	100.00
18/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3507	4	3507	4	100.00
18/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2791	3	2791	3	0.00
18/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3219	3	3219	3	556.00
18/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8897	9	8897	9	0.00
18/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9272	9	9272	9	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
18/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4543	5	4543	5	0.00
18/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7606	8	7606	8	0.00
18/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4053	4	4053	4	0.00
18/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3765	4	3765	4	0.00
18/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1271	1	1271	1	556.00
18/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1158	1	1158	1	100.00
18/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4590	5	4590	5	0.00
18/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7141	7	7141	7	0.00
18/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4497	4	4497	4	0.00
18/10/2019	2044 On 06-August-20			Bond Future	10.08	88.4149	10.0795	88.4149	0.00
18/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3768	4	3768	4	0.00
18/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1248	1	1248	1	140.00
18/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3047	3	3047	3	140.00
18/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3843	4	3843	4	0.00
18/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8740	9	8740	9	0.00
18/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3806	4	3806	4	0.00
18/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5519	6	5519	6	0.00
18/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2314	2	2314	2	140.00
18/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10606	11	10606	11	0.00
18/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6534	7	6534	7	0.00
18/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5474	5	5474	5	0.00
18/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5565	6	5565	6	0.00
18/10/2019	2046 On 07-November-19			Bond Future	111.33	111.3254	111.3275	111.3254	18,567.00
18/10/2019	2046 On 06-February-20			Bond Future	113.37	113.3664	113.3683	113.3664	602.00
18/10/2019	2046 On 07-May-20			Bond Future	113.71	113.7074	113.7095	113.7074	0.00
18/10/2019	2046 On 06-August-20			Bond Future	115.85	115.8499	115.8520	115.8499	0.00
18/10/2019	2050 On 07-November-19			Bond Future	115.82	115.3566	115.8185	115.3566	10,531.00
18/10/2019	2050 On 06-February-20			Bond Future	116.11	115.6357	116.1062	115.6357	2,421.00
18/10/2019	2050 On 07-May-20			Bond Future	118.25	117.7667	118.2459	117.7667	0.00
18/10/2019	2050 On 06-August-20			Bond Future	118.59	118.1058	118.5939	118.1058	0.00
18/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	AL37 On 07-November-19			Index Future	667.88	667.9080	667.8760	667.9080	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
18/10/2019	AL37 On 06-February-20			Index Future	679.95	679.9880	679.9540	679.9880	0.00
18/10/2019	AL37 On 07-May-20			Index Future	692.32	692.3580	692.3240	692.3580	0.00
18/10/2019	AL37 On 06-August-20			Index Future	705.21	705.2440	705.2100	705.2440	0.00
18/10/2019	AL7T On 07-November-19			Index Future	776.53	776.6500	776.5280	776.6500	120.00
18/10/2019	AL7T On 06-February-20			Index Future	790.57	790.6970	790.5710	790.6970	0.00
18/10/2019	AL7T On 07-May-20			Index Future	804.95	805.0800	804.9530	805.0800	0.00
18/10/2019	AL7T On 06-August-20			Index Future	819.94	820.0650	819.9350	820.0650	0.00
18/10/2019	ALBI On 07-November-19			Index Future	696.59	696.7270	696.5870	696.7270	213.00
18/10/2019	ALBI On 06-February-20			Index Future	709.18	709.3280	709.1840	709.3280	208.00
18/10/2019	ALBI On 07-May-20			Index Future	722.09	722.2310	722.0860	722.2310	0.00
18/10/2019	ALBI On 06-August-20			Index Future	735.53	735.6740	735.5260	735.6740	0.00
18/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C214 On 28-February-41			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
18/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2019	ES33 On 07-November-19			Bond Future	10.74	78.0920	10.7396	78.0920	0.00
18/10/2019	ES33 On 06-February-20			Bond Future	10.85	79.5043	10.8522	79.5043	350.00
18/10/2019	ES33 On 07-May-20			Bond Future	10.97	77.1568	10.9652	77.1568	0.00
18/10/2019	ES33 On 06-August-20			Bond Future	11.08	78.5929	11.0766	78.5929	0.00
18/10/2019	ES42 On 07-November-19			Bond Future	11.10	79.0569	11.1038	79.0569	0.00
18/10/2019	ES42 On 06-February-20			Bond Future	11.21	80.4867	11.2122	80.4867	4,919.00
18/10/2019	ES42 On 07-May-20			Bond Future	11.33	77.6863	11.3254	77.6863	0.00
18/10/2019	ES42 On 06-August-20			Bond Future	11.44	79.1322	11.4358	79.1322	0.00
18/10/2019	GOVI On 07-November-19			GOVI	689.40	689.5240	689.3960	689.5240	1,229.00
18/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	164960	17	164960	17	0.00
18/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	164860	17	164860	17	0.00
18/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	164760	17	164760	17	0.00
18/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-February-20			GOVI	701.86	701.9950	701.8630	701.9950	0.00
18/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	12670	1	12670	1	0.00
18/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	12870	1	12870	1	0.00
18/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	12770	1	12770	1	0.00
18/10/2019	GOVI On 07-May-20			GOVI	714.63	714.7650	714.6320	714.7650	0.00
18/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	53680	5	53680	5	0.00
18/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	53480	5	53480	5	0.00
18/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	53580	5	53580	5	0.00
18/10/2019	GOVI On 06-August-20			GOVI	727.93	728.0680	727.9330	728.0680	0.00
18/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
18/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	1970	0	1970	0	0.00
18/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	1870	0	1870	0	0.00
18/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	2070	0	2070	0	0.00
18/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2019	IGOV On 07-November-19			Index Future	261.97	261.9420	261.9740	261.9420	1,071.00
18/10/2019	IGOV On 06-February-20			Index Future	266.78	266.7440	266.7760	266.7440	49.00
18/10/2019	IGOV On 07-May-20			Index Future	271.69	271.6600	271.6930	271.6600	0.00
18/10/2019	IGOV On 06-August-20			Index Future	276.81	276.7780	276.8120	276.7780	0.00
18/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
18/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
18/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
18/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
18/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.36	95.3500	95.3600	95.3500	0.00
18/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.31	94.3000	94.3100	94.3000	0.00
18/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.22	93.2100	93.2200	93.2100	0.00
18/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.09	93.0700	93.0900	93.0700	0.00
18/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.04	95.0200	95.0400	95.0200	51.00
18/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.95	94.9200	94.9500	94.9200	0.00
18/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.89	95.8600	95.8900	95.8600	0.00
18/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.62	99.5700	99.6200	99.5700	0.00
18/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.66	100.6100	100.6600	100.6100	0.00
18/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.73	93.6700	93.7300	93.6700	0.00
18/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.64	99.5800	99.6400	99.5800	0.00
18/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8100	94.8800	94.8100	0.00
18/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.09	90.0400	90.0900	90.0400	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
18/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.91	86.8300	86.9100	86.8300	0.00
18/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.52	85.4000	85.5200	85.4000	0.00
18/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.65	87.5000	87.6500	87.5000	0.00
18/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.49	91.3300	91.4900	91.3300	0.00
18/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.97	89.8000	89.9700	89.8000	0.00
18/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.06	91.8900	92.0600	91.8900	0.00
18/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.61	97.4400	97.6100	97.4400	0.00
18/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.95	97.7800	97.9500	97.7800	0.00
18/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.27	91.1000	91.2700	91.1000	0.00
18/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.65	98.4800	98.6500	98.4800	0.00
18/10/2019	IS10 On 19-September-28			Interest Rate Swap	92.02	91.8400	92.0200	91.8400	0.00
18/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/10/2019	R023 On 07-November-19			Bond Future	7.30	102.8642	7.2981	102.8642	55,418.00
18/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1963	2	1963	2	0.00
18/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1991	2	1991	2	0.00
18/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2020	2	2020	2	0.00
18/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	2	0	2	0	0.00
18/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	2	0	2	0	0.00
18/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	2	0	2	0	0.00
18/10/2019	R023 On 06-February-20			Bond Future	7.30	104.7246	7.3018	104.7246	0.00
18/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	969	1	969	1	0.00
18/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1008	1	1008	1	0.00
18/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	989	1	989	1	0.00
18/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	373	0	373	0	0.00
18/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	366	0	366	0	0.00
18/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	380	0	380	0	0.00
18/10/2019	R023 On 07-May-20			Bond Future	7.29	102.6969	7.2891	102.6969	0.00
18/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	347	0	347	0	0.00
18/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	357	0	357	0	0.00
18/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	338	0	338	0	0.00
18/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1346	1	1346	1	0.00
18/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1330	1	1330	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
18/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1315	1	1315	1	0.00
18/10/2019	R023 On 06-August-20			Bond Future	7.25	104.6084	7.2513	104.6084	0.00
18/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	962	1	962	1	0.00
18/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	989	1	989	1	0.00
18/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	976	1	976	1	0.00
18/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	923	1	923	1	0.00
18/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	932	1	932	1	0.00
18/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	942	1	942	1	0.00
18/10/2019	R035 On 07-November-19			Bond Future	9.54	96.4942	9.5360	96.4942	98,111.00
18/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2769	3	2769	3	0.00
18/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	20	0	20	0	3,500.00
18/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	982	1	982	1	3,500.00
18/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2831	3	2831	3	0.00
18/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2893	3	2893	3	0.00
18/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5009	5	5009	5	0.00
18/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	249	0	249	0	0.00
18/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	260	0	260	0	0.00
18/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	46	0	46	0	3,500.00
18/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1104	1	1104	1	0.00
18/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4914	5	4914	5	0.00
18/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	237	0	237	0	0.00
18/10/2019	R035 On 06-February-20			Bond Future	9.61	98.2393	9.6075	98.2393	5,086.00
18/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2472	2	2472	2	0.00
18/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2432	2	2432	2	0.00
18/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2393	2	2393	2	0.00
18/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2525	3	2525	3	0.00
18/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2453	2	2453	2	0.00
18/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2489	3	2489	3	0.00
18/10/2019	R035 On 07-May-20			Bond Future	9.67	95.5228	9.6742	95.5228	0.00
18/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1388	1	1388	1	5,000.00
18/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3541	4	3541	4	5,000.00
18/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2487	2	2487	2	0.00
18/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2557	3	2557	3	0.00
18/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8526	9	8526	9	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
18/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2522	3	2522	3	0.00
18/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4022	4	4022	4	0.00
18/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2980	3	2980	3	0.00
18/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3941	4	3941	4	0.00
18/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1005	1	1005	1	5,000.00
18/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3982	4	3982	4	0.00
18/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5721	6	5721	6	0.00
18/10/2019	R035 On 06-August-20			Bond Future	9.74	97.3008	9.7379	97.3008	0.00
18/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2398	2	2398	2	24,761.00
18/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5414	5	5414	5	0.00
18/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1624	2	1624	2	3,000.00
18/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5374	5	5374	5	0.00
18/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5455	5	5455	5	0.00
18/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4126	4	4126	4	0.00
18/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4063	4	4063	4	0.00
18/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9283	9	9283	9	0.00
18/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8036	8	8036	8	0.00
18/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4094	4	4094	4	0.00
18/10/2019	R186 On 07-November-19			Bond Future	8.25	116.0231	8.2460	116.0231	124,241.00
18/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	679	1	679	1	3,750.00
18/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2763	3	2763	3	0.00
18/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3877	4	3877	4	0.00
18/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	542	1	542	1	0.00
18/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	622	1	622	1	4,955.00
18/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	3985	4	3985	4	0.00
18/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	3931	4	3931	4	0.00
18/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	10	0	10	0	0.00
18/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	805	1	805	1	7,500.00
18/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	713	1	713	1	0.00
18/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	11	0	11	0	0.00
18/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	48	0	48	0	4,955.00
18/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	656	1	656	1	3,750.00
18/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	11	0	11	0	0.00
18/10/2019	R186 On 06-February-20			Bond Future	8.29	112.8172	8.2912	112.8172	5,040.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1101	1	1101	1	1,007.00
18/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2413	2	2413	2	0.00
18/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2233	2	2233	2	0.00
18/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2486	2	2486	2	0.00
18/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4259	4	4259	4	0.00
18/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2449	2	2449	2	0.00
18/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	978	1	978	1	0.00
18/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	432	0	432	0	1,007.00
18/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1088	1	1088	1	1,007.00
18/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	960	1	960	1	0.00
18/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2108	2	2108	2	0.00
18/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	995	1	995	1	0.00
18/10/2019	R186 On 07-May-20			Bond Future	8.34	114.8691	8.3379	114.8691	0.00
18/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1464	1	1464	1	0.00
18/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4201	4	4201	4	0.00
18/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1974	2	1974	2	6,000.00
18/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1487	1	1487	1	0.00
18/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	578	1	578	1	6,000.00
18/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1440	1	1440	1	0.00
18/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2884	3	2884	3	0.00
18/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4613	5	4613	5	0.00
18/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1093	1	1093	1	6,000.00
18/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2284	2	2284	2	0.00
18/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2822	3	2822	3	0.00
18/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2853	3	2853	3	0.00
18/10/2019	R186 On 06-August-20			Bond Future	8.38	111.7023	8.3792	111.7023	0.00
18/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2586	3	2586	3	0.00
18/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2616	3	2616	3	0.00
18/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2556	3	2556	3	0.00
18/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2655	3	2655	3	0.00
18/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2634	3	2634	3	0.00
18/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2612	3	2612	3	0.00
18/10/2019	R197 On 07-November-19			Bond Future	308.59	308.5880	308.5868	308.5880	1,557.00
18/10/2019	R197 On 06-February-20			Bond Future	306.59	306.5902	306.5886	306.5902	990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	R197 On 07-May-20			Bond Future	312.24	312.2400	312.2388	312.2400	0.00
18/10/2019	R197 On 06-August-20			Bond Future	310.33	310.3303	310.3290	310.3303	0.00
18/10/2019	R202 On 07-November-19			Bond Future	233.37	233.3644	233.3677	233.3644	8,373.00
18/10/2019	R202 On 06-February-20			Bond Future	233.58	233.5766	233.5797	233.5766	700.00
18/10/2019	R202 On 07-May-20			Bond Future	237.88	237.8811	237.8847	237.8811	0.00
18/10/2019	R202 On 06-August-20			Bond Future	238.23	238.2240	238.2275	238.2240	0.00
18/10/2019	R207 On 07-November-19			Bond Future	6.82	102.4015	6.8183	102.4015	3,123.00
18/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	851	1	851	1	0.00
18/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	849	1	849	1	0.00
18/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	848	1	848	1	0.00
18/10/2019	R208 On 07-November-19			Bond Future	6.61	100.9649	6.6115	100.9649	11,215.00
18/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	305	0	305	0	0.00
18/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	293	0	293	0	0.00
18/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	281	0	281	0	0.00
18/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	9	0	9	0	0.00
18/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	10	0	10	0	0.00
18/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	8	0	8	0	0.00
18/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7909	6.4450	102.7909	0.00
18/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	22	0	22	0	0.00
18/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	24	0	24	0	0.00
18/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	25	0	25	0	0.00
18/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	355	0	355	0	0.00
18/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	374	0	374	0	0.00
18/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	365	0	365	0	0.00
18/10/2019	R208 On 07-May-20			Bond Future	6.17	101.2572	6.1726	101.2572	0.00
18/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1174	1	1174	1	0.00
18/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1182	1	1182	1	0.00
18/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1165	1	1165	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
18/10/2019	R208 On 06-August-20			Bond Future	5.62	103.1418	5.6206	103.1418	0.00
18/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	158	0	158	0	0.00
18/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	161	0	161	0	0.00
18/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	154	0	154	0	0.00
18/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	198	0	198	0	0.00
18/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	195	0	195	0	0.00
18/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	192	0	192	0	0.00
18/10/2019	R209 On 07-November-19			Bond Future	9.53	73.7968	9.5286	73.7968	100,287.00
18/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2050	2	2050	2	0.00
18/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	808	1	808	1	5,000.00
18/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	21	0	21	0	8,000.00
18/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2150	2	2150	2	0.00
18/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	379	0	379	0	8,000.00
18/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2100	2	2100	2	0.00
18/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1902	2	1902	2	0.00
18/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1699	2	1699	2	0.00
18/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	275	0	275	0	0.00
18/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	288	0	288	0	0.00
18/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	343	0	343	0	8,000.00
18/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4174	4	4174	4	0.00
18/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	301	0	301	0	0.00
18/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	996	1	996	1	0.00
18/10/2019	R209 On 06-February-20			Bond Future	9.59	75.1315	9.5890	75.1315	0.00
18/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1882	2	1882	2	0.00
18/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1851	2	1851	2	0.00
18/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1914	2	1914	2	0.00
18/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2431	2	2431	2	0.00
18/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2397	2	2397	2	0.00
18/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2364	2	2364	2	0.00
18/10/2019	R209 On 07-May-20			Bond Future	9.65	73.3468	9.6506	73.3468	0.00
18/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2200	2	2200	2	0.00
18/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2261	2	2261	2	0.00
18/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2231	2	2231	2	0.00
18/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3467	3	3467	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
18/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3432	3	3432	3	0.00
18/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3502	4	3502	4	0.00
18/10/2019	R209 On 06-August-20			Bond Future	9.71	74.7119	9.7095	74.7119	0.00
18/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
18/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34692	35	34692	35	0.00
18/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34801	35	34801	35	0.00
18/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34584	35	34584	35	0.00
18/10/2019	R210 On 07-November-19			Bond Future	188.52	188.5151	188.5174	188.5151	1,055.00
18/10/2019	R210 On 06-February-20			Bond Future	191.97	191.9712	191.9732	191.9712	1,077.00
18/10/2019	R210 On 07-May-20			Bond Future	192.86	192.8590	192.8613	192.8590	0.00
18/10/2019	R210 On 06-August-20			Bond Future	196.50	196.4928	196.4951	196.4928	0.00
18/10/2019	R212 On 07-November-19			Bond Future	162.14	162.1457	162.1450	162.1457	7,384.00
18/10/2019	R212 On 06-February-20			Bond Future	162.87	162.8724	162.8715	162.8724	0.00
18/10/2019	R212 On 07-May-20			Bond Future	165.87	165.8737	165.8730	165.8737	0.00
18/10/2019	R212 On 06-August-20			Bond Future	166.70	166.7056	166.7049	166.7056	0.00
18/10/2019	R213 On 07-November-19			Bond Future	9.13	86.6325	9.1296	86.6325	23,319.00
18/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2852	3	2852	3	0.00
18/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2907	3	2907	3	0.00
18/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	2962	3	2962	3	0.00
18/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	85	0	85	0	0.00
18/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	95	0	95	0	0.00
18/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	90	0	90	0	0.00
18/10/2019	R213 On 06-February-20			Bond Future	9.19	88.1993	9.1943	88.1993	0.00
18/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2207	2	2207	2	0.00
18/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2173	2	2173	2	0.00
18/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2139	2	2139	2	0.00
18/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1709	2	1709	2	0.00
18/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1736	2	1736	2	0.00
18/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1682	2	1682	2	0.00
18/10/2019	R213 On 07-May-20			Bond Future	9.25	86.2517	9.2543	86.2517	0.00
18/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1872	2	1872	2	0.00
18/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1899	2	1899	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
18/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1926	2	1926	2	0.00
18/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3358	3	3358	3	0.00
18/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3428	3	3428	3	0.00
18/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3393	3	3393	3	0.00
18/10/2019	R213 On 06-August-20			Bond Future	9.31	87.8570	9.3105	87.8570	0.00
18/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3215	3	3215	3	0.00
18/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3281	3	3281	3	0.00
18/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3248	3	3248	3	0.00
18/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3311	3	3311	3	0.00
18/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3284	3	3284	3	0.00
18/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3337	3	3337	3	0.00
18/10/2019	R214 On 07-November-19			Bond Future	9.78	72.1391	9.7849	72.1391	16,236.00
18/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1911	2	1911	2	0.00
18/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1961	2	1961	2	0.00
18/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1862	2	1862	2	0.00
18/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	424	0	424	0	0.00
18/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	407	0	407	0	0.00
18/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	391	0	391	0	0.00
18/10/2019	R214 On 06-February-20			Bond Future	9.85	73.4438	9.8513	73.4438	0.00
18/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1815	2	1815	2	0.00
18/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1878	2	1878	2	0.00
18/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1846	2	1846	2	0.00
18/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2737	3	2737	3	0.00
18/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2700	3	2700	3	0.00
18/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2774	3	2774	3	0.00
18/10/2019	R214 On 07-May-20			Bond Future	9.91	71.4814	9.9134	71.4814	0.00
18/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2507	3	2507	3	0.00
18/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2539	3	2539	3	0.00
18/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2475	2	2475	2	0.00
18/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3574	4	3574	4	0.00
18/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3537	4	3537	4	0.00
18/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3502	3	3502	3	0.00
18/10/2019	R214 On 06-August-20			Bond Future	9.97	72.8119	9.9725	72.8119	0.00
18/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3831	4	3831	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3899	4	3899	4	0.00
18/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3865	4	3865	4	0.00
18/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3847	4	3847	4	0.00
18/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3784	4	3784	4	0.00
18/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3816	4	3816	4	0.00
18/10/2019	R248 On 07-November-19			Bond Future	9.86	91.2552	9.8602	91.2552	89,546.00
18/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2067	2	2067	2	0.00
18/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2009	2	2009	2	0.00
18/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1951	2	1951	2	0.00
18/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	651	1	651	1	0.00
18/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	678	1	678	1	0.00
18/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	626	1	626	1	0.00
18/10/2019	R248 On 06-February-20			Bond Future	9.93	92.9057	9.9286	92.9057	400.00
18/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1845	2	1845	2	0.00
18/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1883	2	1883	2	0.00
18/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1808	2	1808	2	0.00
18/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3687	4	3687	4	0.00
18/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3788	4	3788	4	0.00
18/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3738	4	3738	4	0.00
18/10/2019	R248 On 07-May-20			Bond Future	9.99	90.1556	9.9924	90.1556	0.00
18/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2797	3	2797	3	0.00
18/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2874	3	2874	3	0.00
18/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2836	3	2836	3	0.00
18/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4652	5	4652	5	0.00
18/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4701	5	4701	5	0.00
18/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4604	5	4604	5	0.00
18/10/2019	R248 On 06-August-20			Bond Future	10.05	91.8336	10.0535	91.8336	0.00
18/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2367	2	2367	2	20,640.00
18/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5999	6	5999	6	0.00
18/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6091	6	6091	6	0.00
18/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1693	2	1693	2	3,000.00
18/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6045	6	6045	6	0.00
18/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4924	5	4924	5	0.00
18/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4889	5	4889	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
18/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11259	11	11259	11	0.00
18/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4959	5	4959	5	0.00
18/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9506	9	9506	9	0.00