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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
25/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	2025 On 07-November-19			Bond Future	137.50	137.6351	137.5013	137.6351	731.00
25/10/2019	2025 On 06-February-20			Bond Future	138.54	138.6782	138.5418	138.6782	1,363.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	2025 On 07-May-20			Bond Future	141.10	141.2339	141.0951	141.2339	0.00
25/10/2019	2025 On 06-August-20			Bond Future	142.25	142.3876	142.2462	142.3876	0.00
25/10/2019	2029 On 07-November-19			Bond Future	101.71	101.7111	101.7125	101.7111	1,851.00
25/10/2019	2029 On 06-February-20			Bond Future	103.57	103.5712	103.5725	103.5712	3,860.00
25/10/2019	2029 On 07-May-20			Bond Future	104.37	104.3675	104.3689	104.3675	0.00
25/10/2019	2029 On 06-August-20			Bond Future	106.33	106.3324	106.3338	106.3324	0.00
25/10/2019	2030 On 07-November-19			Bond Future	8.86	96.1582	8.8634	96.1582	27,351.00
25/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3837	3	3837	3	0.00
25/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	113	0	113	0	5,500.00
25/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2770	2	2770	2	0.00
25/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1409	1	1409	1	0.00
25/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1659	1	1659	1	5,500.00
25/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3896	4	3896	4	0.00
25/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5499	5	5499	5	0.00
25/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2197	2	2197	2	0.00
25/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2480	2	2480	2	0.00
25/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	15	0	15	0	0.00
25/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3777	3	3777	3	0.00
25/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1763	1	1763	1	0.00
25/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	5145	5	5145	5	0.00
25/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	6027	6	6027	6	0.00
25/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	87	0	87	0	0.00
25/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	963	1	963	1	0.00
25/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	3064	3	3064	3	0.00
25/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	25	0	25	0	2,500.00
25/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	412	1	412	1	5,070.00
25/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	55	0	55	0	0.00
25/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	1	0	1	0	0.00
25/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	9	0	9	0	0.00
25/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	144	0	144	0	0.00
25/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
25/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	1983	2	1983	2	0.00
25/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	1813	2	1813	2	0.00
25/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	228	0	228	0	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
25/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	8	0	8	0	0.00
25/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	165	0	165	0	0.00
25/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	7	0	7	0	0.00
25/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	1	0	1	0	5,500.00
25/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	37	0	37	0	2,750.00
25/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	81	0	81	0	2,750.00
25/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3033	3	3033	3	0.00
25/10/2019	2030 On 06-February-20			Bond Future	8.92	93.8842	8.9195	93.8842	75,365.00
25/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	2109	2	2109	2	5,820.00
25/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	567	0	567	0	5,820.00
25/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	3074	3	3074	3	0.00
25/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2629	2	2629	2	0.00
25/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2668	2	2668	2	0.00
25/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2707	2	2707	2	0.00
25/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1219	1	1219	1	0.00
25/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	3892	4	3892	4	0.00
25/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1036	1	1036	1	5,000.00
25/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1263	1	1263	1	0.00
25/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1241	1	1241	1	0.00
25/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1607	2	1607	2	0.00
25/10/2019	2030 On 07-May-20			Bond Future	8.98	95.5917	8.9788	95.5917	0.00
25/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1987	2	1987	2	0.00
25/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1959	2	1959	2	0.00
25/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1930	2	1930	2	0.00
25/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3126	3	3126	3	0.00
25/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3160	3	3160	3	0.00
25/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3092	3	3092	3	0.00
25/10/2019	2030 On 06-August-20			Bond Future	9.04	93.3604	9.0355	93.3604	0.00
25/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3362	3	3362	3	0.00
25/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3430	3	3430	3	0.00
25/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3396	3	3396	3	0.00
25/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3010	3	3010	3	0.00
25/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	2985	3	2985	3	0.00
25/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3036	3	3036	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
25/10/2019	2032 On 07-November-19			Bond Future	9.19	93.7035	9.1892	93.7035	20,850.00
25/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3621	3	3621	3	0.00
25/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3557	3	3557	3	0.00
25/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3494	3	3494	3	0.00
25/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	29	0	29	0	0.00
25/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	31	0	31	0	0.00
25/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	27	0	27	0	0.00
25/10/2019	2032 On 06-February-20			Bond Future	9.25	95.3939	9.2516	95.3939	53,033.00
25/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2626	2	2626	2	0.00
25/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2666	2	2666	2	0.00
25/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2586	2	2586	2	0.00
25/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1713	2	1713	2	0.00
25/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1685	2	1685	2	0.00
25/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1658	2	1658	2	0.00
25/10/2019	2032 On 07-May-20			Bond Future	9.31	92.9694	9.3149	92.9694	0.00
25/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2384	2	2384	2	0.00
25/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2449	2	2449	2	0.00
25/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2417	2	2417	2	0.00
25/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3330	4	3330	4	0.00
25/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3295	4	3295	4	0.00
25/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3366	4	3366	4	0.00
25/10/2019	2032 On 06-August-20			Bond Future	9.38	94.6982	9.3754	94.6982	0.00
25/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3840	4	3840	4	0.00
25/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3876	4	3876	4	0.00
25/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3912	4	3912	4	0.00
25/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3290	3	3290	3	0.00
25/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3349	4	3349	4	0.00
25/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3319	4	3319	4	0.00
25/10/2019	2033 On 07-November-19			Bond Future	102.08	102.0778	102.0796	102.0778	490.00
25/10/2019	2033 On 06-February-20			Bond Future	103.95	103.9446	103.9463	103.9446	5,770.00
25/10/2019	2033 On 07-May-20			Bond Future	104.67	104.6647	104.6665	104.6647	0.00
25/10/2019	2033 On 06-August-20			Bond Future	106.64	106.6353	106.6371	106.6353	0.00
25/10/2019	2037 On 07-November-19			Bond Future	9.58	92.8856	9.5846	92.8856	33,901.00
25/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2880	3	2880	3	0.00

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25/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	3015	3	3015	3	0.00
25/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2948	3	2948	3	0.00
25/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	96	0	96	0	0.00
25/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	89	0	89	0	0.00
25/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	103	0	103	0	0.00
25/10/2019	2037 On 06-February-20			Bond Future	9.65	90.3019	9.6497	90.3019	58,025.00
25/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2502	2	2502	2	0.00
25/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2461	2	2461	2	0.00
25/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2420	2	2420	2	0.00
25/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2305	3	2305	3	0.00
25/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2341	3	2341	3	0.00
25/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2270	2	2270	2	0.00
25/10/2019	2037 On 07-May-20			Bond Future	9.72	91.9443	9.7172	91.9443	0.00
25/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2786	3	2786	3	0.00
25/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2823	3	2823	3	0.00
25/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2860	3	2860	3	0.00
25/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	3677	4	3677	4	0.00
25/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	3757	4	3757	4	0.00
25/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	3717	4	3717	4	0.00
25/10/2019	2037 On 06-August-20			Bond Future	9.78	89.3945	9.7831	89.3945	0.00
25/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4528	4	4528	4	0.00
25/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4569	4	4569	4	0.00
25/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4489	4	4489	4	0.00
25/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	3917	4	3917	4	0.00
25/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	3883	4	3883	4	0.00
25/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	3850	4	3850	4	0.00
25/10/2019	2038 On 07-November-19			Bond Future	120.31	120.3098	120.3116	120.3098	11,584.00
25/10/2019	2038 On 06-February-20			Bond Future	120.85	120.8516	120.8535	120.8516	10,425.00
25/10/2019	2038 On 07-May-20			Bond Future	123.08	123.0789	123.0808	123.0789	0.00
25/10/2019	2038 On 06-August-20			Bond Future	123.70	123.7026	123.7045	123.7026	0.00
25/10/2019	2040 On 07-November-19			Bond Future	9.74	95.6095	9.7398	95.6095	7,805.00
25/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2560	2	2560	2	0.00
25/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2697	2	2697	2	0.00
25/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2628	2	2628	2	0.00

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25/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1190	1	1190	1	1,260.00
25/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	37	0	37	0	1,260.00
25/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	195	0	195	0	0.00
25/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	172	0	172	0	0.00
25/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	691	1	691	1	0.00
25/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	3810	4	3810	4	0.00
25/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	183	0	183	0	0.00
25/10/2019	2040 On 06-February-20			Bond Future	9.81	92.8245	9.8068	92.8245	40,301.00
25/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	30	0	30	0	0.00
25/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2318	2	2318	2	0.00
25/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2399	2	2399	2	0.00
25/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2358	2	2358	2	0.00
25/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	336	0	336	0	0.00
25/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	2785	3	2785	3	0.00
25/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	2826	3	2826	3	0.00
25/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7348	8	7348	8	0.00
25/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	2869	3	2869	3	0.00
25/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	12803	13	12803	13	0.00
25/10/2019	2040 On 07-May-20			Bond Future	9.88	94.5128	9.8760	94.5128	0.00
25/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2963	3	2963	3	0.00
25/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2923	3	2923	3	0.00
25/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2883	3	2883	3	0.00
25/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4078	4	4078	4	0.00
25/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	3992	4	3992	4	0.00
25/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4035	4	4035	4	0.00
25/10/2019	2040 On 06-August-20			Bond Future	9.94	91.7602	9.9438	91.7602	0.00
25/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4792	5	4792	5	0.00
25/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4835	5	4835	5	0.00
25/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4877	5	4877	5	0.00
25/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4186	4	4186	4	0.00
25/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4113	4	4113	4	0.00
25/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4150	4	4150	4	0.00
25/10/2019	2044 On 07-November-19			Bond Future	9.80	92.3213	9.8046	92.3213	12,068.00
25/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2370	2	2370	2	0.00

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25/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5737	5	5737	5	0.00
25/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2437	2	2437	2	0.00
25/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	5	0	5	0	328.00
25/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	686	1	686	1	328.00
25/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2304	2	2304	2	0.00
25/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	268	0	268	0	0.00
25/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5459	6	5459	6	0.00
25/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	239	0	239	0	0.00
25/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1234	2	1234	2	0.00
25/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	253	0	253	0	0.00
25/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	11	0	11	0	328.00
25/10/2019	2044 On 06-February-20			Bond Future	9.87	89.6023	9.8699	89.6023	31,571.00
25/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	343	0	343	0	328.00
25/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2171	2	2171	2	0.00
25/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	2052	2	2052	2	328.00
25/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	2132	2	2132	2	0.00
25/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7686	7	7686	7	0.00
25/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2211	2	2211	2	0.00
25/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3057	3	3057	3	0.00
25/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	2967	3	2967	3	0.00
25/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	593	1	593	1	328.00
25/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3012	3	3012	3	0.00
25/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3147	3	3147	3	0.00
25/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7267	8	7267	8	0.00
25/10/2019	2044 On 07-May-20			Bond Future	9.94	91.2319	9.9371	91.2319	0.00
25/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2961	3	2961	3	0.00
25/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	3040	3	3040	3	0.00
25/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1213	1	1213	1	556.00
25/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1398	1	1398	1	100.00
25/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3757	4	3757	4	100.00
25/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	3001	3	3001	3	0.00
25/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3453	3	3453	3	556.00
25/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9333	9	9333	9	0.00
25/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9719	9	9719	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
25/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4144	4	4144	4	0.00
25/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7100	7	7100	7	0.00
25/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3677	4	3677	4	0.00
25/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3404	4	3404	4	0.00
25/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1098	1	1098	1	556.00
25/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	996	1	996	1	100.00
25/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4188	4	4188	4	0.00
25/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	6647	7	6647	7	0.00
25/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4099	4	4099	4	0.00
25/10/2019	2044 On 06-August-20			Bond Future	10.00	88.5436	10.0030	88.5436	0.00
25/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	4000	4	4000	4	0.00
25/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1344	1	1344	1	140.00
25/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3245	3	3245	3	140.00
25/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	4079	4	4079	4	0.00
25/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	9140	9	9140	9	0.00
25/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	4040	4	4040	4	0.00
25/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5134	5	5134	5	0.00
25/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2094	2	2094	2	140.00
25/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10083	10	10083	10	0.00
25/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6113	6	6113	6	0.00
25/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5091	5	5091	5	0.00
25/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5178	5	5178	5	0.00
25/10/2019	2046 On 07-November-19			Bond Future	110.73	110.7318	110.7336	110.7318	12,374.00
25/10/2019	2046 On 06-February-20			Bond Future	112.76	112.7567	112.7586	112.7567	4,591.00
25/10/2019	2046 On 07-May-20			Bond Future	113.09	113.0867	113.0887	113.0867	0.00
25/10/2019	2046 On 06-August-20			Bond Future	115.22	115.2157	115.2177	115.2157	0.00
25/10/2019	2050 On 07-November-19			Bond Future	115.49	115.4841	115.4862	115.4841	5,298.00
25/10/2019	2050 On 06-February-20			Bond Future	115.76	115.7604	115.7623	115.7604	8,732.00
25/10/2019	2050 On 07-May-20			Bond Future	117.90	117.8939	117.8957	117.8939	0.00
25/10/2019	2050 On 06-August-20			Bond Future	118.24	118.2335	118.2356	118.2335	0.00
25/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	AL37 On 07-November-19			Index Future	669.49	668.5940	669.4870	668.5940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	AL37 On 06-February-20			Index Future	681.56	680.6560	681.5640	680.6560	0.00
25/10/2019	AL37 On 07-May-20			Index Future	693.96	693.0370	693.9620	693.0370	0.00
25/10/2019	AL37 On 06-August-20			Index Future	706.87	705.9260	706.8680	705.9260	0.00
25/10/2019	AL7T On 07-November-19			Index Future	780.30	777.7570	780.3030	777.7570	0.00
25/10/2019	AL7T On 06-February-20			Index Future	794.38	791.7880	794.3780	791.7880	0.00
25/10/2019	AL7T On 07-May-20			Index Future	808.83	806.1910	808.8290	806.1910	0.00
25/10/2019	AL7T On 06-August-20			Index Future	823.87	821.1830	823.8710	821.1830	0.00
25/10/2019	ALBI On 07-November-19			Index Future	700.36	697.8170	700.3640	697.8170	202.00
25/10/2019	ALBI On 06-February-20			Index Future	713.00	710.4060	712.9980	710.4060	371.00
25/10/2019	ALBI On 07-May-20			Index Future	725.97	723.3290	725.9690	723.3290	0.00
25/10/2019	ALBI On 06-August-20			Index Future	739.47	736.7800	739.4690	736.7800	0.00
25/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	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
25/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2019	ES33 On 07-November-19			Bond Future	10.66	78.2614	10.6608	78.2614	0.00
25/10/2019	ES33 On 06-February-20			Bond Future	10.77	79.6732	10.7711	79.6732	350.00
25/10/2019	ES33 On 07-May-20			Bond Future	10.88	77.3288	10.8811	77.3288	0.00
25/10/2019	ES33 On 06-August-20			Bond Future	10.99	78.7669	10.9897	78.7669	0.00
25/10/2019	ES42 On 07-November-19			Bond Future	11.03	79.2139	11.0252	79.2139	0.00
25/10/2019	ES42 On 06-February-20			Bond Future	11.13	80.6429	11.1314	80.6429	4,919.00
25/10/2019	ES42 On 07-May-20			Bond Future	11.24	77.8454	11.2417	77.8454	0.00
25/10/2019	ES42 On 06-August-20			Bond Future	11.35	79.2930	11.3493	79.2930	0.00
25/10/2019	GOVI On 07-November-19			GOVI	693.27	690.6590	693.2680	690.6590	387.00
25/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	203680	18	203680	18	0.00
25/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	203580	18	203580	18	0.00
25/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	203480	18	203480	18	0.00
25/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 06-February-20			GOVI	705.77	703.1180	705.7730	703.1180	1,054.00
25/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	26230	0	26230	0	0.00
25/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	26330	0	26330	0	0.00
25/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	26430	0	26430	0	0.00
25/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 07-May-20			GOVI	718.61	715.9090	718.6120	715.9090	0.00
25/10/2019	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
25/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	13880	4	13880	4	0.00
25/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	13680	4	13680	4	0.00
25/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	13780	4	13780	4	0.00
25/10/2019	GOVI On 06-August-20			GOVI	731.98	729.2220	731.9760	729.2220	0.00
25/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	38360	1	38360	1	0.00
25/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	38460	1	38460	1	0.00
25/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	38560	1	38560	1	0.00
25/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
25/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
25/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2019	IGOV On 07-November-19			Index Future	261.36	261.3970	261.3600	261.3970	738.00
25/10/2019	IGOV On 06-February-20			Index Future	266.14	266.1770	266.1390	266.1770	591.00
25/10/2019	IGOV On 07-May-20			Index Future	271.04	271.0830	271.0440	271.0830	0.00
25/10/2019	IGOV On 06-August-20			Index Future	276.15	276.1870	276.1470	276.1870	0.00
25/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
25/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
25/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9600	101.9700	101.9600	0.00
25/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
25/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3400	95.3400	95.3400	0.00
25/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.28	94.2800	94.2800	94.2800	0.00
25/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.1800	93.1800	93.1800	0.00
25/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.03	93.0400	93.0300	93.0400	0.00
25/10/2019	IS05 On 21-December-21			Interest Rate Swap	94.97	94.9800	94.9700	94.9800	51.00
25/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.88	94.8900	94.8800	94.8900	0.00
25/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.80	95.8200	95.8000	95.8200	0.00
25/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.51	99.5400	99.5100	99.5400	0.00
25/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.54	100.5900	100.5400	100.5900	0.00
25/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.60	93.6700	93.6000	93.6700	0.00
25/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.49	99.5800	99.4900	99.5800	0.00
25/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.72	94.8300	94.7200	94.8300	0.00
25/10/2019	IS10 On 17-December-25			Interest Rate Swap	89.86	90.0500	89.8600	90.0500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.66	86.8600	86.6600	86.8600	0.00
25/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.26	85.4700	85.2600	85.4700	0.00
25/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.37	87.5800	87.3700	87.5800	0.00
25/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.20	91.4100	91.2000	91.4100	0.00
25/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.67	89.8900	89.6700	89.8900	0.00
25/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.75	91.9600	91.7500	91.9600	0.00
25/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.30	97.5000	97.3000	97.5000	0.00
25/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.64	97.8400	97.6400	97.8400	0.00
25/10/2019	IS10 On 22-March-28			Interest Rate Swap	90.94	91.1400	90.9400	91.1400	0.00
25/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.33	98.5200	98.3300	98.5200	0.00
25/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.8800	91.6800	91.8800	0.00
25/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
25/10/2019	R023 On 07-November-19			Bond Future	7.24	102.9255	7.2366	102.9255	13,519.00
25/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2140	2	2140	2	0.00
25/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2169	2	2169	2	0.00
25/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2197	2	2197	2	0.00
25/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
25/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
25/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
25/10/2019	R023 On 06-February-20			Bond Future	7.24	104.7823	7.2363	104.7823	35,191.00
25/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	1071	1	1071	1	0.00
25/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1113	1	1113	1	0.00
25/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1092	1	1092	1	0.00
25/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	299	0	299	0	0.00
25/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	293	0	293	0	0.00
25/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	304	0	304	0	0.00
25/10/2019	R023 On 07-May-20			Bond Future	7.22	102.7557	7.2170	102.7557	16,047.00
25/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	393	0	393	0	0.00
25/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	403	0	403	0	0.00
25/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	383	0	383	0	0.00
25/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1211	1	1211	1	0.00
25/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1195	1	1195	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1180	1	1180	1	0.00
25/10/2019	R023 On 06-August-20			Bond Future	7.17	104.6666	7.1723	104.6666	0.00
25/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	1072	1	1072	1	0.00
25/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	1100	1	1100	1	0.00
25/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	1086	1	1086	1	0.00
25/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	851	1	851	1	0.00
25/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	860	1	860	1	0.00
25/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	869	1	869	1	0.00
25/10/2019	R035 On 07-November-19			Bond Future	9.46	96.7677	9.4551	96.7677	10,307.00
25/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	3205	3	3205	3	0.00
25/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	10	0	10	0	3,500.00
25/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1112	1	1112	1	3,500.00
25/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	3274	3	3274	3	0.00
25/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3343	3	3343	3	0.00
25/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5590	5	5590	5	0.00
25/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	70	0	70	0	0.00
25/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	75	0	75	0	0.00
25/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	5	0	5	0	3,500.00
25/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	613	1	613	1	0.00
25/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4282	5	4282	5	0.00
25/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	65	0	65	0	0.00
25/10/2019	R035 On 06-February-20			Bond Future	9.52	98.5134	9.5245	98.5134	104,442.00
25/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2719	3	2719	3	0.00
25/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2676	2	2676	2	0.00
25/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2634	2	2634	2	0.00
25/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2137	2	2137	2	0.00
25/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2071	2	2071	2	0.00
25/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2103	2	2103	2	0.00
25/10/2019	R035 On 07-May-20			Bond Future	9.59	95.8020	9.5885	95.8020	0.00
25/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1532	1	1532	1	5,000.00
25/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3829	4	3829	4	5,000.00
25/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2710	3	2710	3	0.00
25/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2785	3	2785	3	0.00
25/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	9000	9	9000	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
25/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2747	3	2747	3	0.00
25/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	3605	4	3605	4	0.00
25/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2628	3	2628	3	0.00
25/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3528	4	3528	4	0.00
25/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	839	1	839	1	5,000.00
25/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3566	4	3566	4	0.00
25/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5225	5	5225	5	0.00
25/10/2019	R035 On 06-August-20			Bond Future	9.65	97.5836	9.6494	97.5836	0.00
25/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2560	2	2560	2	24,761.00
25/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5721	6	5721	6	0.00
25/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1747	2	1747	2	3,000.00
25/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5679	5	5679	5	0.00
25/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5763	6	5763	6	0.00
25/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	3780	4	3780	4	0.00
25/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3721	4	3721	4	0.00
25/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	8755	9	8755	9	0.00
25/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7547	8	7547	8	0.00
25/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3750	4	3750	4	0.00
25/10/2019	R186 On 07-November-19			Bond Future	8.16	116.2452	8.1567	116.2452	73,494.00
25/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	846	1	846	1	3,750.00
25/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	3231	3	3231	3	0.00
25/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4377	4	4377	4	0.00
25/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	669	1	669	1	0.00
25/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	772	1	772	1	4,955.00
25/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4486	4	4486	4	0.00
25/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4431	4	4431	4	0.00
25/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
25/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	421	1	421	1	7,500.00
25/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	353	1	353	1	0.00
25/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	1	0	1	0	0.00
25/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	6	0	6	0	4,955.00
25/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	313	0	313	0	3,750.00
25/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	1	0	1	0	0.00
25/10/2019	R186 On 06-February-20			Bond Future	8.20	113.0383	8.1983	113.0383	80,738.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1268	1	1268	1	1,007.00
25/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2706	2	2706	2	0.00
25/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2513	2	2513	2	0.00
25/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2785	3	2785	3	0.00
25/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4654	4	4654	4	0.00
25/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2745	3	2745	3	0.00
25/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	759	1	759	1	0.00
25/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	312	0	312	0	1,007.00
25/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	853	1	853	1	1,007.00
25/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	745	1	745	1	0.00
25/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1760	2	1760	2	0.00
25/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	774	1	774	1	0.00
25/10/2019	R186 On 07-May-20			Bond Future	8.24	115.0943	8.2402	115.0943	0.00
25/10/2019	R186 On 07-May-20	8.50	Call	Bond Future	2898	0	2898	0	0.00
25/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1643	2	1643	2	0.00
25/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4541	4	4541	4	0.00
25/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2195	2	2195	2	6,000.00
25/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1668	2	1668	2	0.00
25/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	668	1	668	1	6,000.00
25/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1617	1	1617	1	0.00
25/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2537	3	2537	3	0.00
25/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4179	4	4179	4	0.00
25/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	910	1	910	1	6,000.00
25/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2480	3	2480	3	0.00
25/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	1981	2	1981	2	0.00
25/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2508	3	2508	3	0.00
25/10/2019	R186 On 07-May-20	8.50	Put	Bond Future	1513	0	1513	0	23,208.00
25/10/2019	R186 On 06-August-20			Bond Future	8.28	111.9299	8.2766	111.9299	0.00
25/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2826	3	2826	3	0.00
25/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2858	3	2858	3	0.00
25/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2794	3	2794	3	0.00
25/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2362	3	2362	3	0.00
25/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2342	3	2342	3	0.00
25/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2322	2	2322	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R197 On 07-November-19			Bond Future	307.63	307.6257	307.6253	307.6257	1,557.00
25/10/2019	R197 On 06-February-20			Bond Future	305.60	305.5967	305.5959	305.5967	2,390.00
25/10/2019	R197 On 07-May-20			Bond Future	311.23	311.2285	311.2280	311.2285	0.00
25/10/2019	R197 On 06-August-20			Bond Future	309.29	309.2949	309.2943	309.2949	0.00
25/10/2019	R202 On 07-November-19			Bond Future	233.13	233.1308	233.1343	233.1308	7,999.00
25/10/2019	R202 On 06-February-20			Bond Future	233.33	233.3285	233.3318	233.3285	3,022.00
25/10/2019	R202 On 07-May-20			Bond Future	237.63	237.6283	237.6319	237.6283	0.00
25/10/2019	R202 On 06-August-20			Bond Future	237.97	237.9628	237.9666	237.9628	0.00
25/10/2019	R207 On 07-November-19			Bond Future	6.85	102.3954	6.8522	102.3954	3,123.00
25/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
25/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
25/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
25/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	857	1	857	1	0.00
25/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	856	1	856	1	0.00
25/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	854	1	854	1	0.00
25/10/2019	R208 On 07-November-19			Bond Future	6.62	100.9533	6.6203	100.9533	2,194.00
25/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	290	0	290	0	0.00
25/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	278	0	278	0	0.00
25/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	266	0	266	0	0.00
25/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	5	0	5	0	0.00
25/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	6	0	6	0	0.00
25/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	4	0	4	0	0.00
25/10/2019	R208 On 06-February-20			Bond Future	6.46	102.7745	6.4601	102.7745	8,840.00
25/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	25	0	25	0	0.00
25/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	26	0	26	0	0.00
25/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	27	0	27	0	0.00
25/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	374	0	374	0	0.00
25/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	394	0	394	0	0.00
25/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	384	0	384	0	0.00
25/10/2019	R208 On 07-May-20			Bond Future	6.19	101.2406	6.1921	101.2406	0.00
25/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
25/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
25/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
25/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1191	1	1191	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1199	1	1199	1	0.00
25/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1182	1	1182	1	0.00
25/10/2019	R208 On 06-August-20			Bond Future	5.65	103.1233	5.6504	103.1233	0.00
25/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	140	0	140	0	0.00
25/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	143	0	143	0	0.00
25/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	137	0	137	0	0.00
25/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	199	0	199	0	0.00
25/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	196	0	196	0	0.00
25/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	193	0	193	0	0.00
25/10/2019	R209 On 07-November-19			Bond Future	9.45	73.9594	9.4536	73.9594	74,652.00
25/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2348	2	2348	2	0.00
25/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	889	1	889	1	5,000.00
25/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	10	0	10	0	8,000.00
25/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2462	2	2462	2	0.00
25/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	378	0	378	0	8,000.00
25/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2405	2	2405	2	0.00
25/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2180	2	2180	2	0.00
25/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1204	1	1204	1	0.00
25/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	92	0	92	0	0.00
25/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	98	0	98	0	0.00
25/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	127	0	127	0	8,000.00
25/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	3670	4	3670	4	0.00
25/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	105	0	105	0	0.00
25/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	583	1	583	1	0.00
25/10/2019	R209 On 06-February-20			Bond Future	9.51	75.2937	9.5124	75.2937	89,255.00
25/10/2019	R209 On 06-February-20	9.40	Call	Bond Future	1702	2	1702	2	7,500.00
25/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	2058	2	2058	2	0.00
25/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	2024	2	2024	2	0.00
25/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	2092	2	2092	2	0.00
25/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2105	2	2105	2	0.00
25/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2073	2	2073	2	0.00
25/10/2019	R209 On 06-February-20	9.40	Put	Bond Future	2443	3	2443	3	0.00
25/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2042	2	2042	2	0.00
25/10/2019	R209 On 07-May-20			Bond Future	9.57	73.5120	9.5716	73.5120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2455	2	2455	2	0.00
25/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2519	2	2519	2	0.00
25/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2487	2	2487	2	0.00
25/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3214	3	3214	3	0.00
25/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3180	3	3180	3	0.00
25/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3248	3	3248	3	0.00
25/10/2019	R209 On 06-August-20			Bond Future	9.63	74.8790	9.6283	74.8790	0.00
25/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	1	0	1	0	0.00
25/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	1	0	1	0	0.00
25/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	1	0	1	0	0.00
25/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34175	35	34175	35	0.00
25/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34284	35	34284	35	0.00
25/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34067	34	34067	34	0.00
25/10/2019	R210 On 07-November-19			Bond Future	188.25	188.2479	188.2501	188.2479	1,055.00
25/10/2019	R210 On 06-February-20			Bond Future	191.69	191.6906	191.6928	191.6906	1,772.00
25/10/2019	R210 On 07-May-20			Bond Future	192.58	192.5733	192.5756	192.5733	0.00
25/10/2019	R210 On 06-August-20			Bond Future	196.20	196.1987	196.2011	196.1987	0.00
25/10/2019	R212 On 07-November-19			Bond Future	161.79	161.8767	161.7893	161.8767	7,384.00
25/10/2019	R212 On 06-February-20			Bond Future	162.50	162.5913	162.5020	162.5913	4,084.00
25/10/2019	R212 On 07-May-20			Bond Future	165.50	165.5876	165.4968	165.5876	0.00
25/10/2019	R212 On 06-August-20			Bond Future	166.32	166.4115	166.3190	166.4115	0.00
25/10/2019	R213 On 07-November-19			Bond Future	9.05	86.6951	9.0542	86.6951	10,592.00
25/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	3254	3	3254	3	0.00
25/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	3312	3	3312	3	0.00
25/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3371	3	3371	3	0.00
25/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	21	0	21	0	0.00
25/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	24	0	24	0	0.00
25/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	22	0	22	0	0.00
25/10/2019	R213 On 06-February-20			Bond Future	9.12	88.2592	9.1169	88.2592	15,211.00
25/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2413	2	2413	2	0.00
25/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2376	2	2376	2	0.00
25/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2340	2	2340	2	0.00
25/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1435	2	1435	2	0.00
25/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1459	2	1459	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1411	2	1411	2	0.00
25/10/2019	R213 On 07-May-20			Bond Future	9.17	86.3126	9.1741	86.3126	0.00
25/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	2028	2	2028	2	0.00
25/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	2057	2	2057	2	0.00
25/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	2086	2	2086	2	0.00
25/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3032	3	3032	3	0.00
25/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3098	3	3098	3	0.00
25/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3065	3	3065	3	0.00
25/10/2019	R213 On 06-August-20			Bond Future	9.23	87.9177	9.2277	87.9177	0.00
25/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3422	3	3422	3	0.00
25/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3491	3	3491	3	0.00
25/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3456	3	3456	3	0.00
25/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3025	3	3025	3	0.00
25/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3000	3	3000	3	0.00
25/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3050	3	3050	3	0.00
25/10/2019	R214 On 07-November-19			Bond Future	9.71	72.2765	9.7094	72.2765	4,674.00
25/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2180	2	2180	2	0.00
25/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2236	2	2236	2	0.00
25/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	2124	2	2124	2	0.00
25/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	170	0	170	0	0.00
25/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	161	0	161	0	0.00
25/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	151	0	151	0	0.00
25/10/2019	R214 On 06-February-20			Bond Future	9.77	73.5804	9.7741	73.5804	14,090.00
25/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1982	2	1982	2	0.00
25/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	2050	2	2050	2	0.00
25/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	2016	2	2016	2	0.00
25/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2385	3	2385	3	0.00
25/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2351	3	2351	3	0.00
25/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2420	3	2420	3	0.00
25/10/2019	R214 On 07-May-20			Bond Future	9.83	71.6205	9.8339	71.6205	0.00
25/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2705	3	2705	3	0.00
25/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2739	3	2739	3	0.00
25/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2672	3	2672	3	0.00
25/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3239	3	3239	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
25/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3205	3	3205	3	0.00
25/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3171	3	3171	3	0.00
25/10/2019	R214 On 06-August-20			Bond Future	9.89	72.9524	9.8910	72.9524	0.00
25/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	4069	4	4069	4	0.00
25/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	4140	4	4140	4	0.00
25/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	4105	4	4105	4	0.00
25/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3546	4	3546	4	0.00
25/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3486	4	3486	4	0.00
25/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3516	4	3516	4	0.00
25/10/2019	R248 On 07-November-19			Bond Future	9.79	91.3871	9.7897	91.3871	73,592.00
25/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2330	2	2330	2	0.00
25/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2262	2	2262	2	0.00
25/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2196	2	2196	2	0.00
25/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	294	0	294	0	0.00
25/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	311	0	311	0	0.00
25/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	277	0	277	0	0.00
25/10/2019	R248 On 06-February-20			Bond Future	9.86	93.0357	9.8563	93.0357	39,823.00
25/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	2019	2	2019	2	0.00
25/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	2060	2	2060	2	0.00
25/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1979	2	1979	2	0.00
25/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3246	4	3246	4	0.00
25/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3341	4	3341	4	0.00
25/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3294	4	3294	4	0.00
25/10/2019	R248 On 07-May-20			Bond Future	9.92	90.2881	9.9180	90.2881	0.00
25/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	3017	3	3017	3	0.00
25/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3099	3	3099	3	0.00
25/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3058	3	3058	3	0.00
25/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4246	5	4246	5	0.00
25/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4292	5	4292	5	0.00
25/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4200	4	4200	4	0.00
25/10/2019	R248 On 06-August-20			Bond Future	9.98	91.9672	9.9770	91.9672	0.00
25/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2519	2	2519	2	20,640.00
25/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6298	6	6298	6	0.00
25/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6392	6	6392	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1812	2	1812	2	3,000.00
25/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6345	6	6345	6	0.00
25/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4585	5	4585	5	0.00
25/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4551	5	4551	5	0.00
25/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	10738	11	10738	11	0.00
25/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4619	5	4619	5	0.00
25/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9019	9	9019	9	0.00