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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
30/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	2025 On 07-November-19			Bond Future	137.46	137.5022	137.4612	137.5022	731.00
30/10/2019	2025 On 06-February-20			Bond Future	138.50	138.5434	138.5008	138.5434	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
30/10/2019	2025 On 07-May-20			Bond Future	141.05	141.0927	141.0497	141.0927	0.00
30/10/2019	2025 On 06-August-20			Bond Future	142.19	142.2381	142.1944	142.2381	0.00
30/10/2019	2029 On 07-November-19			Bond Future	101.33	101.7145	101.3256	101.7145	1,851.00
30/10/2019	2029 On 06-February-20			Bond Future	103.18	103.5750	103.1784	103.5750	3,860.00
30/10/2019	2029 On 07-May-20			Bond Future	103.96	104.3684	103.9649	104.3684	0.00
30/10/2019	2029 On 06-August-20			Bond Future	105.92	106.3291	105.9181	106.3291	0.00
30/10/2019	2030 On 07-November-19			Bond Future	9.14	96.2660	9.1411	96.2660	25,037.00
30/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	2113	4	2113	4	0.00
30/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	1	0	1	0	5,500.00
30/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	1154	3	1154	3	0.00
30/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	275	1	275	1	0.00
30/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	394	1	394	1	5,500.00
30/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	2170	4	2170	4	0.00
30/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	3750	5	3750	5	0.00
30/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	720	2	720	2	0.00
30/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	925	2	925	2	0.00
30/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
30/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	2057	4	2057	4	0.00
30/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	4277	6	4277	6	0.00
30/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
30/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	117	1	117	1	0.00
30/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	450	1	450	1	0.00
30/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	3397	5	3397	5	0.00
30/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	1403	3	1403	3	0.00
30/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	115	0	115	0	2,500.00
30/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	3	0	3	0	0.00
30/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	1317	0	1317	0	5,070.00
30/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	250	0	250	0	0.00
30/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	39	0	39	0	0.00
30/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	582	0	582	0	0.00
30/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
30/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	3648	2	3648	2	0.00
30/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	3452	2	3452	2	0.00
30/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	845	0	845	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
30/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	36	0	36	0	0.00
30/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	651	0	651	0	0.00
30/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	32	0	32	0	0.00
30/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	2	0	2	0	5,500.00
30/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	172	0	172	0	2,750.00
30/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	355	0	355	0	2,750.00
30/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	4769	3	4769	3	0.00
30/10/2019	2030 On 06-February-20			Bond Future	9.21	93.9943	9.2080	93.9943	76,689.00
30/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1218	2	1218	2	5,820.00
30/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	235	0	235	0	5,820.00
30/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	1949	3	1949	3	0.00
30/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	1603	2	1603	2	0.00
30/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	1633	2	1633	2	0.00
30/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	1664	3	1664	3	0.00
30/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1957	1	1957	1	0.00
30/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	5343	4	5343	4	0.00
30/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1694	1	1694	1	5,000.00
30/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	2020	1	2020	1	0.00
30/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1988	1	1988	1	0.00
30/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	2498	2	2498	2	0.00
30/10/2019	2030 On 07-May-20			Bond Future	9.28	95.7011	9.2790	95.7011	0.00
30/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1257	2	1257	2	0.00
30/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1236	2	1236	2	0.00
30/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1215	2	1215	2	0.00
30/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	4220	3	4220	3	0.00
30/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	4261	3	4261	3	0.00
30/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	4179	3	4179	3	0.00
30/10/2019	2030 On 06-August-20			Bond Future	9.35	93.4679	9.3484	93.4679	0.00
30/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	2431	3	2431	3	0.00
30/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	2489	3	2489	3	0.00
30/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	2460	3	2460	3	0.00
30/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3929	3	3929	3	0.00
30/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3898	3	3898	3	0.00
30/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3960	3	3960	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
30/10/2019	2032 On 07-November-19			Bond Future	9.49	93.7527	9.4866	93.7527	20,069.00
30/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	1680	3	1680	3	0.00
30/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	1624	3	1624	3	0.00
30/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	1569	3	1569	3	0.00
30/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	134	0	134	0	0.00
30/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	144	0	144	0	0.00
30/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	124	0	124	0	0.00
30/10/2019	2032 On 06-February-20			Bond Future	9.56	95.4443	9.5596	95.4443	55,897.00
30/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	1531	2	1531	2	0.00
30/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	1560	2	1560	2	0.00
30/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	1502	2	1502	2	0.00
30/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	2704	2	2704	2	0.00
30/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	2665	2	2665	2	0.00
30/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	2627	2	2627	2	0.00
30/10/2019	2032 On 07-May-20			Bond Future	9.63	93.0180	9.6344	93.0180	0.00
30/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	1501	2	1501	2	0.00
30/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	1550	2	1550	2	0.00
30/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	1525	2	1525	2	0.00
30/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	4555	3	4555	3	0.00
30/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	4511	3	4511	3	0.00
30/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	4599	4	4599	4	0.00
30/10/2019	2032 On 06-August-20			Bond Future	9.71	94.7440	9.7070	94.7440	0.00
30/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	2746	4	2746	4	0.00
30/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	2776	4	2776	4	0.00
30/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	2806	4	2806	4	0.00
30/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	4341	3	4341	3	0.00
30/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	4413	3	4413	3	0.00
30/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	4377	3	4377	3	0.00
30/10/2019	2033 On 07-November-19			Bond Future	101.79	102.0824	101.7895	102.0824	490.00
30/10/2019	2033 On 06-February-20			Bond Future	103.65	103.9497	103.6508	103.9497	5,770.00
30/10/2019	2033 On 07-May-20			Bond Future	104.36	104.6670	104.3630	104.6670	0.00
30/10/2019	2033 On 06-August-20			Bond Future	106.32	106.6333	106.3236	106.6333	0.00
30/10/2019	2037 On 07-November-19			Bond Future	9.87	92.9024	9.8667	92.9024	31,981.00
30/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	1027	2	1027	2	0.00

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30/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	1126	3	1126	3	0.00
30/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	1076	3	1076	3	0.00
30/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	380	0	380	0	0.00
30/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	356	0	356	0	0.00
30/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	405	0	405	0	0.00
30/10/2019	2037 On 06-February-20			Bond Future	9.94	90.3194	9.9411	90.3194	65,957.00
30/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	1448	2	1448	2	0.00
30/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	1419	2	1419	2	0.00
30/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	1390	2	1390	2	0.00
30/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	3459	2	3459	2	0.00
30/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	3506	3	3506	3	0.00
30/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	3412	2	3412	2	0.00
30/10/2019	2037 On 07-May-20			Bond Future	10.02	91.9594	10.0184	91.9594	0.00
30/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	1819	3	1819	3	0.00
30/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	1847	3	1847	3	0.00
30/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	1875	3	1875	3	0.00
30/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4930	4	4930	4	0.00
30/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	5027	4	5027	4	0.00
30/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4978	4	4978	4	0.00
30/10/2019	2037 On 06-August-20			Bond Future	10.09	89.4063	10.0948	89.4063	0.00
30/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	3341	4	3341	4	0.00
30/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	3375	4	3375	4	0.00
30/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	3308	4	3308	4	0.00
30/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	5019	4	5019	4	0.00
30/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4978	4	4978	4	0.00
30/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4938	4	4938	4	0.00
30/10/2019	2038 On 07-November-19			Bond Future	119.63	119.9711	119.6257	119.9711	10,584.00
30/10/2019	2038 On 06-February-20			Bond Future	120.16	120.5073	120.1550	120.5073	11,449.00
30/10/2019	2038 On 07-May-20			Bond Future	122.37	122.7246	122.3663	122.7246	0.00
30/10/2019	2038 On 06-August-20			Bond Future	122.97	123.3368	122.9719	123.3368	0.00
30/10/2019	2040 On 07-November-19			Bond Future	10.00	95.6280	9.9968	95.6280	7,805.00
30/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	870	2	870	2	0.00
30/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	963	2	963	2	0.00
30/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	916	2	916	2	0.00

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30/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	181	1	181	1	1,260.00
30/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	1,260.00
30/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	604	0	604	0	0.00
30/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	538	0	538	0	0.00
30/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1782	1	1782	1	0.00
30/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	5873	4	5873	4	0.00
30/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	570	0	570	0	0.00
30/10/2019	2040 On 06-February-20			Bond Future	10.07	92.8437	10.0721	92.8437	40,502.00
30/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	7	0	7	0	0.00
30/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	1375	2	1375	2	0.00
30/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	1434	2	1434	2	0.00
30/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	1404	2	1404	2	0.00
30/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	128	0	128	0	0.00
30/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3957	3	3957	3	0.00
30/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	4010	3	4010	3	0.00
30/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	9277	8	9277	8	0.00
30/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	4063	3	4063	3	0.00
30/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	14918	13	14918	13	0.00
30/10/2019	2040 On 07-May-20			Bond Future	10.15	94.5296	10.1501	94.5296	0.00
30/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2006	3	2006	3	0.00
30/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	1974	3	1974	3	0.00
30/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	1943	3	1943	3	0.00
30/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	5316	4	5316	4	0.00
30/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	5214	4	5214	4	0.00
30/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	5265	4	5265	4	0.00
30/10/2019	2040 On 06-August-20			Bond Future	10.23	91.7735	10.2273	91.7735	0.00
30/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	3628	5	3628	5	0.00
30/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	3664	5	3664	5	0.00
30/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	3701	5	3701	5	0.00
30/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	5245	4	5245	4	0.00
30/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	5160	4	5160	4	0.00
30/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	5202	4	5202	4	0.00
30/10/2019	2044 On 07-November-19			Bond Future	10.07	92.3396	10.0666	92.3396	9,398.00
30/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	721	2	721	2	0.00

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30/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	3584	5	3584	5	0.00
30/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	762	2	762	2	0.00
30/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
30/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	54	0	54	0	328.00
30/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	680	2	680	2	0.00
30/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	816	0	816	0	0.00
30/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	7625	6	7625	6	0.00
30/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	735	0	735	0	0.00
30/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	2773	1	2773	1	0.00
30/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	774	0	774	0	0.00
30/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	29	0	29	0	328.00
30/10/2019	2044 On 06-February-20			Bond Future	10.14	89.6212	10.1402	89.6212	34,244.00
30/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	127	0	127	0	328.00
30/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1244	2	1244	2	0.00
30/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1161	2	1161	2	328.00
30/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1216	2	1216	2	0.00
30/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	5838	7	5838	7	0.00
30/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1272	2	1272	2	0.00
30/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	4352	3	4352	3	0.00
30/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	4238	3	4238	3	0.00
30/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	956	1	956	1	328.00
30/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	4295	3	4295	3	0.00
30/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	4466	3	4466	3	0.00
30/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	9261	8	9261	8	0.00
30/10/2019	2044 On 07-May-20			Bond Future	10.22	91.2486	10.2162	91.2486	0.00
30/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	1988	3	1988	3	0.00
30/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2050	3	2050	3	0.00
30/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	701	1	701	1	556.00
30/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	828	1	828	1	100.00
30/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	2620	3	2620	3	100.00
30/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2019	3	2019	3	0.00
30/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	2376	3	2376	3	556.00
30/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	7528	9	7528	9	0.00
30/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	7881	9	7881	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
30/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	5414	4	5414	4	0.00
30/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	8841	7	8841	7	0.00
30/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4853	4	4853	4	0.00
30/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	4520	4	4520	4	0.00
30/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1545	1	1545	1	556.00
30/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1411	1	1411	1	100.00
30/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	5468	4	5468	4	0.00
30/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	8330	7	8330	7	0.00
30/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	5361	4	5361	4	0.00
30/10/2019	2044 On 06-August-20			Bond Future	10.29	88.5569	10.2914	88.5569	0.00
30/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	2942	4	2942	4	0.00
30/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	861	1	861	1	140.00
30/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	2325	3	2325	3	140.00
30/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3007	4	3007	4	0.00
30/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	7464	9	7464	9	0.00
30/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	2975	4	2975	4	0.00
30/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	6367	5	6367	5	0.00
30/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2717	2	2717	2	140.00
30/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	11898	10	11898	10	0.00
30/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	7491	6	7491	6	0.00
30/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	6317	5	6317	5	0.00
30/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	6418	5	6418	5	0.00
30/10/2019	2046 On 07-November-19			Bond Future	109.74	110.4357	109.7350	110.4357	12,374.00
30/10/2019	2046 On 06-February-20			Bond Future	111.74	112.4557	111.7415	112.4557	4,591.00
30/10/2019	2046 On 07-May-20			Bond Future	112.05	112.7768	112.0499	112.7768	0.00
30/10/2019	2046 On 06-August-20			Bond Future	114.15	114.8955	114.1550	114.8955	0.00
30/10/2019	2050 On 07-November-19			Bond Future	114.57	115.4892	114.5743	115.4892	5,298.00
30/10/2019	2050 On 06-February-20			Bond Future	114.83	115.7662	114.8337	115.7662	8,757.00
30/10/2019	2050 On 07-May-20			Bond Future	116.95	117.8964	116.9471	117.8964	0.00
30/10/2019	2050 On 06-August-20			Bond Future	117.26	118.2314	117.2644	118.2314	0.00
30/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	AL37 On 07-November-19			Index Future	663.89	668.7560	663.8880	668.7560	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	AL37 On 06-February-20			Index Future	675.86	680.8210	675.8630	680.8210	0.00
30/10/2019	AL37 On 07-May-20			Index Future	688.14	693.1870	688.1400	693.1870	0.00
30/10/2019	AL37 On 06-August-20			Index Future	700.91	706.0500	700.9090	706.0500	0.00
30/10/2019	AL7T On 07-November-19			Index Future	767.41	778.3740	767.4090	778.3740	0.00
30/10/2019	AL7T On 06-February-20			Index Future	781.25	792.4160	781.2510	792.4160	0.00
30/10/2019	AL7T On 07-May-20			Index Future	795.44	806.8090	795.4420	806.8090	0.00
30/10/2019	AL7T On 06-August-20			Index Future	810.20	821.7810	810.2030	821.7810	0.00
30/10/2019	ALBI On 07-November-19			Index Future	687.11	698.1440	687.1100	698.1440	177.00
30/10/2019	ALBI On 06-February-20			Index Future	699.50	710.7390	699.5040	710.7390	371.00
30/10/2019	ALBI On 07-May-20			Index Future	712.21	723.6480	712.2110	723.6480	0.00
30/10/2019	ALBI On 06-August-20			Index Future	725.43	737.0770	725.4270	737.0770	0.00
30/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	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
30/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2019	ES33 On 07-November-19			Bond Future	10.92	78.3721	10.9206	78.3721	0.00
30/10/2019	ES33 On 06-February-20			Bond Future	11.04	79.7862	11.0404	79.7862	350.00
30/10/2019	ES33 On 07-May-20			Bond Future	11.16	77.4416	11.1607	77.4416	0.00
30/10/2019	ES33 On 06-August-20			Bond Future	11.28	78.8786	11.2801	78.8786	0.00
30/10/2019	ES42 On 07-November-19			Bond Future	11.26	79.4414	11.2601	79.4414	0.00
30/10/2019	ES42 On 06-February-20			Bond Future	11.37	80.8748	11.3747	80.8748	4,919.00
30/10/2019	ES42 On 07-May-20			Bond Future	11.49	78.0792	11.4942	78.0792	0.00
30/10/2019	ES42 On 06-August-20			Bond Future	11.61	79.5279	11.6113	79.5279	0.00
30/10/2019	GOVI On 07-November-19			GOVI	679.64	690.9390	679.6430	690.9390	284.00
30/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	67430	18	67430	18	0.00
30/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	67330	18	67330	18	0.00
30/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	67230	18	67230	18	0.00
30/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 06-February-20			GOVI	691.90	703.4030	691.9020	703.4030	1,155.00
30/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	112280	0	112280	0	0.00
30/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	112480	0	112480	0	0.00
30/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	112380	0	112380	0	0.00
30/10/2019	GOVI On 07-May-20			GOVI	704.47	716.1800	704.4700	716.1800	0.00
30/10/2019	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
30/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
30/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	155300	4	155300	4	0.00
30/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	155100	4	155100	4	0.00
30/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	155200	4	155200	4	0.00
30/10/2019	GOVI On 06-August-20			GOVI	717.54	729.4700	717.5430	729.4700	0.00
30/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	1	0	1	0.00
30/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	1	0	1	0.00
30/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	1	0	1	0.00
30/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	105870	0	105870	0	0.00
30/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	105770	0	105770	0	0.00
30/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	105970	0	105970	0	0.00
30/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2019	IGOV On 07-November-19			Index Future	260.49	261.0770	260.4910	261.0770	318.00
30/10/2019	IGOV On 06-February-20			Index Future	265.25	265.8510	265.2540	265.8510	1,011.00
30/10/2019	IGOV On 07-May-20			Index Future	270.14	270.7440	270.1360	270.7440	11.00
30/10/2019	IGOV On 06-August-20			Index Future	275.21	275.8310	275.2110	275.8310	0.00
30/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
30/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5600	98.5800	98.5600	0.00
30/10/2019	IS02 On 22-June-20			Interest Rate Swap	102.01	101.9700	102.0100	101.9700	0.00
30/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
30/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.46	95.3600	95.4600	95.3600	0.00
30/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.45	94.3000	94.4500	94.3000	0.00
30/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.38	93.2000	93.3800	93.2000	0.00
30/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.28	93.0600	93.2800	93.0600	0.00
30/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.26	95.0000	95.2600	95.0000	51.00
30/10/2019	IS05 On 15-March-22			Interest Rate Swap	95.21	94.9000	95.2100	94.9000	0.00
30/10/2019	IS05 On 21-June-22			Interest Rate Swap	96.19	95.8300	96.1900	95.8300	0.00
30/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.95	99.5400	99.9500	99.5400	0.00
30/10/2019	IS05 On 20-December-22			Interest Rate Swap	101.04	100.5800	101.0400	100.5800	0.00
30/10/2019	IS05 On 22-March-23			Interest Rate Swap	94.15	93.6400	94.1500	93.6400	0.00
30/10/2019	IS05 On 20-June-23			Interest Rate Swap	100.10	99.5500	100.1000	99.5500	0.00
30/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
30/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.90	89.9800	90.9000	89.9800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	IS10 On 16-March-26			Interest Rate Swap	87.75	86.7900	87.7500	86.7900	0.00
30/10/2019	IS10 On 15-June-26			Interest Rate Swap	86.39	85.3800	86.3900	85.3800	0.00
30/10/2019	IS10 On 21-September-26			Interest Rate Swap	88.53	87.4900	88.5300	87.4900	0.00
30/10/2019	IS10 On 21-December-26			Interest Rate Swap	92.36	91.3100	92.3600	91.3100	0.00
30/10/2019	IS10 On 15-March-27			Interest Rate Swap	90.87	89.7800	90.8700	89.7800	0.00
30/10/2019	IS10 On 21-June-27			Interest Rate Swap	92.96	91.8500	92.9600	91.8500	0.00
30/10/2019	IS10 On 20-September-27			Interest Rate Swap	98.51	97.4000	98.5100	97.4000	0.00
30/10/2019	IS10 On 20-December-27			Interest Rate Swap	98.87	97.7300	98.8700	97.7300	0.00
30/10/2019	IS10 On 22-March-28			Interest Rate Swap	92.24	91.0300	92.2400	91.0300	0.00
30/10/2019	IS10 On 20-June-28			Interest Rate Swap	99.62	98.4100	99.6200	98.4100	0.00
30/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
30/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/10/2019	R023 On 07-November-19			Bond Future	7.51	102.8967	7.5082	102.8967	13,519.00
30/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1353	2	1353	2	0.00
30/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	1381	2	1381	2	0.00
30/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	1410	2	1410	2	0.00
30/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	1	0	1	0	0.00
30/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	1	0	1	0	0.00
30/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	1	0	1	0	0.00
30/10/2019	R023 On 06-February-20			Bond Future	7.53	104.7533	7.5334	104.7533	39,862.00
30/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	578	1	578	1	0.00
30/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	610	1	610	1	0.00
30/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	594	1	594	1	0.00
30/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	603	0	603	0	0.00
30/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	592	0	592	0	0.00
30/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	614	0	614	0	0.00
30/10/2019	R023 On 07-May-20			Bond Future	7.54	102.7233	7.5444	102.7233	16,047.00
30/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	177	0	177	0	0.00
30/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	183	0	183	0	0.00
30/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	171	0	171	0	0.00
30/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1818	1	1818	1	0.00
30/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1799	1	1799	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1779	1	1779	1	0.00
30/10/2019	R023 On 06-August-20			Bond Future	7.54	104.6294	7.5366	104.6294	0.00
30/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	670	1	670	1	0.00
30/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	692	1	692	1	0.00
30/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	681	1	681	1	0.00
30/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	1282	1	1282	1	0.00
30/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	1294	1	1294	1	0.00
30/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	1307	1	1307	1	0.00
30/10/2019	R035 On 07-November-19			Bond Future	9.74	96.7467	9.7371	96.7467	10,307.00
30/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	3,500.00
30/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	1281	3	1281	3	0.00
30/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	134	1	134	1	3,500.00
30/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	1335	3	1335	3	0.00
30/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	1390	3	1390	3	0.00
30/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	3458	5	3458	5	0.00
30/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	275	0	275	0	0.00
30/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	295	0	295	0	0.00
30/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	18	0	18	0	3,500.00
30/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	6417	5	6417	5	0.00
30/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1779	1	1779	1	0.00
30/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	257	0	257	0	0.00
30/10/2019	R035 On 06-February-20			Bond Future	9.82	98.4924	9.8161	98.4924	107,647.00
30/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	1610	2	1610	2	0.00
30/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	1579	2	1579	2	0.00
30/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	1548	2	1548	2	0.00
30/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	3234	2	3234	2	0.00
30/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	3146	2	3146	2	0.00
30/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	3190	2	3190	2	0.00
30/10/2019	R035 On 07-May-20			Bond Future	9.89	95.7779	9.8902	95.7779	0.00
30/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	891	1	891	1	5,000.00
30/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	2629	4	2629	4	5,000.00
30/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	1750	2	1750	2	0.00
30/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	1807	3	1807	3	0.00
30/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	7178	9	7178	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
30/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	1779	3	1779	3	0.00
30/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4871	4	4871	4	0.00
30/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3654	3	3654	3	0.00
30/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4776	4	4776	4	0.00
30/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1243	1	1243	1	5,000.00
30/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4823	4	4823	4	0.00
30/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	6809	5	6809	5	0.00
30/10/2019	R035 On 06-August-20			Bond Future	9.96	97.5551	9.9619	97.5551	0.00
30/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	1803	2	1803	2	24,761.00
30/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	4426	5	4426	5	0.00
30/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1163	2	1163	2	3,000.00
30/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	4390	5	4390	5	0.00
30/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	4463	5	4463	5	0.00
30/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4761	4	4761	4	0.00
30/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4691	4	4691	4	0.00
30/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	10442	9	10442	9	0.00
30/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	9061	8	9061	8	0.00
30/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4726	4	4726	4	0.00
30/10/2019	R186 On 07-November-19			Bond Future	8.45	116.3113	8.4455	116.3113	56,049.00
30/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	79	1	79	1	3,750.00
30/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	1624	3	1624	3	0.00
30/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	2740	4	2740	4	0.00
30/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	45	0	45	0	0.00
30/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	63	1	63	1	4,955.00
30/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	2848	4	2848	4	0.00
30/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	2794	4	2794	4	0.00
30/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	2	0	2	0	0.00
30/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	1436	0	1436	0	7,500.00
30/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	1284	0	1284	0	0.00
30/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	3	0	3	0	0.00
30/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	38	0	38	0	4,955.00
30/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	1185	0	1185	0	3,750.00
30/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	3	0	3	0	0.00
30/10/2019	R186 On 06-February-20			Bond Future	8.50	113.1059	8.5018	113.1059	100,585.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	622	1	622	1	821.00
30/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	1639	3	1639	3	0.00
30/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	1490	2	1490	2	0.00
30/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	1700	3	1700	3	0.00
30/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	3275	4	3275	4	0.00
30/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	1669	3	1669	3	0.00
30/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	1353	1	1353	1	0.00
30/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	603	0	603	0	821.00
30/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1499	1	1499	1	821.00
30/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	1329	1	1329	1	0.00
30/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2783	2	2783	2	0.00
30/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	1376	1	1376	1	0.00
30/10/2019	R186 On 07-May-20			Bond Future	8.56	115.1599	8.5600	115.1599	1,650.00
30/10/2019	R186 On 07-May-20	8.50	Call	Bond Future	1936	3	1936	3	0.00
30/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	977	2	977	2	0.00
30/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	3329	4	3329	4	0.00
30/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1385	2	1385	2	6,000.00
30/10/2019	R186 On 07-May-20	7.90	Call	Bond Future	681	0	681	0	0.00
30/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	996	2	996	2	0.00
30/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	330	1	330	1	6,000.00
30/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	959	1	959	1	0.00
30/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	3581	3	3581	3	0.00
30/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	5544	4	5544	4	0.00
30/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1401	1	1401	1	6,000.00
30/10/2019	R186 On 07-May-20	7.90	Put	Bond Future	4232	0	4232	0	2,500.00
30/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	3509	3	3509	3	0.00
30/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2874	2	2874	2	0.00
30/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	3546	3	3546	3	0.00
30/10/2019	R186 On 07-May-20	8.50	Put	Bond Future	2253	2	2253	2	23,208.00
30/10/2019	R186 On 06-August-20			Bond Future	8.61	111.9921	8.6144	111.9921	0.00
30/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	1956	3	1956	3	0.00
30/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	1982	3	1982	3	0.00
30/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	1930	3	1930	3	0.00
30/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	3236	2	3236	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	3211	2	3211	2	0.00
30/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	3185	2	3185	2	0.00
30/10/2019	R197 On 07-November-19			Bond Future	307.38	307.3994	307.3755	307.3994	1,557.00
30/10/2019	R197 On 06-February-20			Bond Future	305.34	305.3675	305.3412	305.3675	2,390.00
30/10/2019	R197 On 07-May-20			Bond Future	310.96	310.9865	310.9606	310.9865	0.00
30/10/2019	R197 On 06-August-20			Bond Future	309.01	309.0360	309.0099	309.0360	0.00
30/10/2019	R202 On 07-November-19			Bond Future	232.37	232.3778	232.3713	232.3778	7,999.00
30/10/2019	R202 On 06-February-20			Bond Future	232.55	232.5625	232.5545	232.5625	3,022.00
30/10/2019	R202 On 07-May-20			Bond Future	236.83	236.8419	236.8343	236.8419	0.00
30/10/2019	R202 On 06-August-20			Bond Future	237.14	237.1520	237.1448	237.1520	0.00
30/10/2019	R207 On 07-November-19			Bond Future	6.87	102.3927	6.8737	102.3927	3,123.00
30/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	861	1	861	1	0.00
30/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	859	1	859	1	0.00
30/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	858	1	858	1	0.00
30/10/2019	R208 On 07-November-19			Bond Future	6.63	100.9482	6.6263	100.9482	2,194.00
30/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	279	0	279	0	0.00
30/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	267	0	267	0	0.00
30/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	254	0	254	0	0.00
30/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	2	0	2	0	0.00
30/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	2	0	2	0	0.00
30/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	1	0	1	0	0.00
30/10/2019	R208 On 06-February-20			Bond Future	6.47	102.7697	6.4676	102.7697	11,359.00
30/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	22	0	22	0	0.00
30/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	23	0	23	0	0.00
30/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	24	0	24	0	0.00
30/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	379	0	379	0	0.00
30/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	399	0	399	0	0.00
30/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	389	0	389	0	0.00
30/10/2019	R208 On 07-May-20			Bond Future	6.20	101.2327	6.2049	101.2327	0.00
30/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	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
30/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1202	1	1202	1	0.00
30/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1210	1	1210	1	0.00
30/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1193	1	1193	1	0.00
30/10/2019	R208 On 06-August-20			Bond Future	5.67	103.1112	5.6749	103.1112	0.00
30/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	132	0	132	0	0.00
30/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	135	0	135	0	0.00
30/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	129	0	129	0	0.00
30/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	206	0	206	0	0.00
30/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	203	0	203	0	0.00
30/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	200	0	200	0	0.00
30/10/2019	R209 On 07-November-19			Bond Future	9.74	73.9394	9.7361	73.9394	74,104.00
30/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	804	2	804	2	0.00
30/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	8,000.00
30/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	99	1	99	1	5,000.00
30/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	884	2	884	2	0.00
30/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	15	0	15	0	8,000.00
30/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	844	2	844	2	0.00
30/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	690	2	690	2	0.00
30/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	2677	1	2677	1	0.00
30/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	352	0	352	0	0.00
30/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	374	0	374	0	0.00
30/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	474	0	474	0	0.00
30/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	5496	4	5496	4	0.00
30/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	397	0	397	0	0.00
30/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1630	1	1630	1	0.00
30/10/2019	R209 On 06-February-20			Bond Future	9.80	75.2735	9.8034	75.2735	100,187.00
30/10/2019	R209 On 06-February-20	9.40	Call	Bond Future	939	2	939	2	7,500.00
30/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1188	2	1188	2	0.00
30/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1164	2	1164	2	0.00
30/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1212	2	1212	2	0.00
30/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	3115	2	3115	2	0.00
30/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	3073	2	3073	2	0.00
30/10/2019	R209 On 06-February-20	9.40	Put	Bond Future	3550	3	3550	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
30/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	3032	2	3032	2	0.00
30/10/2019	R209 On 07-May-20			Bond Future	9.87	73.4893	9.8718	73.4893	0.00
30/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	1619	2	1619	2	0.00
30/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	1668	2	1668	2	0.00
30/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	1644	2	1644	2	0.00
30/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	4277	3	4277	3	0.00
30/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	4236	3	4236	3	0.00
30/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	4318	3	4318	3	0.00
30/10/2019	R209 On 06-August-20			Bond Future	9.94	74.8529	9.9381	74.8529	0.00
30/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
30/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	36119	35	36119	35	0.00
30/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	36227	35	36227	35	0.00
30/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	36011	34	36011	34	0.00
30/10/2019	R210 On 07-November-19			Bond Future	187.97	188.2534	187.9668	188.2534	1,055.00
30/10/2019	R210 On 06-February-20			Bond Future	191.40	191.6969	191.4040	191.6969	1,772.00
30/10/2019	R210 On 07-May-20			Bond Future	192.28	192.5742	192.2767	192.5742	0.00
30/10/2019	R210 On 06-August-20			Bond Future	195.89	196.1921	195.8889	196.1921	0.00
30/10/2019	R212 On 07-November-19			Bond Future	161.53	161.7702	161.5324	161.7702	7,384.00
30/10/2019	R212 On 06-February-20			Bond Future	162.24	162.4834	162.2403	162.4834	6,495.00
30/10/2019	R212 On 07-May-20			Bond Future	165.23	165.4731	165.2261	165.4731	0.00
30/10/2019	R212 On 06-August-20			Bond Future	166.04	166.2882	166.0368	166.2882	0.00
30/10/2019	R213 On 07-November-19			Bond Future	9.35	86.7398	9.3467	86.7398	10,195.00
30/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	1523	3	1523	3	0.00
30/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	1574	3	1574	3	0.00
30/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	1626	3	1626	3	0.00
30/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	93	0	93	0	0.00
30/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	109	0	109	0	0.00
30/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	101	0	101	0	0.00
30/10/2019	R213 On 06-February-20			Bond Future	9.42	88.3049	9.4200	88.3049	19,980.00
30/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	1412	2	1412	2	0.00
30/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	1385	2	1385	2	0.00
30/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	1358	2	1358	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	2294	2	2294	2	0.00
30/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	2328	2	2328	2	0.00
30/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	2260	2	2260	2	0.00
30/10/2019	R213 On 07-May-20			Bond Future	9.49	86.3567	9.4884	86.3567	0.00
30/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1266	2	1266	2	0.00
30/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1288	2	1288	2	0.00
30/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1309	2	1309	2	0.00
30/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	4141	3	4141	3	0.00
30/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	4222	3	4222	3	0.00
30/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	4181	3	4181	3	0.00
30/10/2019	R213 On 06-August-20			Bond Future	9.55	87.9591	9.5539	87.9591	0.00
30/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	2453	3	2453	3	0.00
30/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	2510	3	2510	3	0.00
30/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	2482	3	2482	3	0.00
30/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3975	3	3975	3	0.00
30/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3944	3	3944	3	0.00
30/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	4006	3	4006	3	0.00
30/10/2019	R214 On 07-November-19			Bond Future	9.98	72.2912	9.9766	72.2912	4,316.00
30/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	731	2	731	2	0.00
30/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	769	2	769	2	0.00
30/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	694	2	694	2	0.00
30/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	539	0	539	0	0.00
30/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	510	0	510	0	0.00
30/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	483	0	483	0	0.00
30/10/2019	R214 On 06-February-20			Bond Future	10.05	73.5956	10.0494	73.5956	16,543.00
30/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1170	2	1170	2	0.00
30/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1219	2	1219	2	0.00
30/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1195	2	1195	2	0.00
30/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	3396	3	3396	3	0.00
30/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	3352	2	3352	2	0.00
30/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	3440	3	3440	3	0.00
30/10/2019	R214 On 07-May-20			Bond Future	10.12	71.6340	10.1175	71.6340	0.00
30/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	1843	3	1843	3	0.00
30/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	1870	3	1870	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
30/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	1816	2	1816	2	0.00
30/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	4251	3	4251	3	0.00
30/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	4210	3	4210	3	0.00
30/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	4168	3	4168	3	0.00
30/10/2019	R214 On 06-August-20			Bond Future	10.18	72.9632	10.1834	72.9632	0.00
30/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3069	4	3069	4	0.00
30/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3130	4	3130	4	0.00
30/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3100	4	3100	4	0.00
30/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	4451	4	4451	4	0.00
30/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	4380	4	4380	4	0.00
30/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	4415	4	4415	4	0.00
30/10/2019	R248 On 07-November-19			Bond Future	10.06	91.4063	10.0567	91.4063	73,546.00
30/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	653	2	653	2	0.00
30/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	615	2	615	2	0.00
30/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	578	2	578	2	0.00
30/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	922	0	922	0	0.00
30/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	969	0	969	0	0.00
30/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	876	0	876	0	0.00
30/10/2019	R248 On 06-February-20			Bond Future	10.13	93.0556	10.1318	93.0556	88,671.00
30/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1114	2	1114	2	0.00
30/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1142	2	1142	2	0.00
30/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1086	2	1086	2	0.00
30/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	4645	3	4645	3	0.00
30/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	4766	4	4766	4	0.00
30/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	4706	3	4706	3	0.00
30/10/2019	R248 On 07-May-20			Bond Future	10.20	90.3057	10.2022	90.3057	0.00
30/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2002	3	2002	3	0.00
30/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2065	3	2065	3	0.00
30/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2034	3	2034	3	0.00
30/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	5582	4	5582	4	0.00
30/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	5638	4	5638	4	0.00
30/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	5527	4	5527	4	0.00
30/10/2019	R248 On 06-August-20			Bond Future	10.27	91.9813	10.2704	91.9813	0.00
30/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	1771	2	1771	2	20,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	4942	6	4942	6	0.00
30/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	5025	6	5025	6	0.00
30/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1225	2	1225	2	3,000.00
30/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	4983	6	4983	6	0.00
30/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	5632	5	5632	5	0.00
30/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	5592	5	5592	5	0.00
30/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	12561	11	12561	11	0.00
30/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	5672	5	5672	5	0.00
30/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	10680	9	10680	9	0.00