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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	2025 On 06-February-20			Bond Future	137.14	137.2057	137.1353	137.2057	4,913.00
19/11/2019	2025 On 07-May-20			Bond Future	139.66	139.7299	139.6634	139.7299	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
19/11/2019	2025 On 06-August-20			Bond Future	140.79	140.8623	140.7941	140.8623	0.00
19/11/2019	2025 On 05-November-20			Bond Future	143.44	143.5051	143.4361	143.5051	0.00
19/11/2019	2029 On 06-February-20			Bond Future	101.87	102.1231	101.8650	102.1231	3,860.00
19/11/2019	2029 On 07-May-20			Bond Future	102.63	102.8894	102.6304	102.8894	0.00
19/11/2019	2029 On 06-August-20			Bond Future	104.57	104.8318	104.5676	104.8318	0.00
19/11/2019	2029 On 05-November-20			Bond Future	105.39	105.6558	105.3870	105.6558	0.00
19/11/2019	2030 On 06-February-20			Bond Future	9.13	92.6697	9.1273	92.6697	77,495.00
19/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1218	1	1218	1	5,820.00
19/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	2007	2	2007	2	0.00
19/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	197	0	197	0	5,820.00
19/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1633	1	1633	1	0.00
19/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2584	2	2584	2	0.00
19/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1666	2	1666	2	0.00
19/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1698	2	1698	2	0.00
19/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1498	2	1498	2	0.00
19/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1555	2	1555	2	0.00
19/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1258	1	1258	1	5,000.00
19/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	4810	5	4810	5	0.00
19/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	928	1	928	1	5,000.00
19/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1526	2	1526	2	0.00
19/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2004	2	2004	2	0.00
19/11/2019	2030 On 07-May-20			Bond Future	9.19	94.3519	9.1946	94.3519	0.00
19/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1330	1	1330	1	0.00
19/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1307	1	1307	1	0.00
19/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1284	1	1284	1	0.00
19/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3785	4	3785	4	0.00
19/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	3825	4	3825	4	0.00
19/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3746	4	3746	4	0.00
19/11/2019	2030 On 06-August-20			Bond Future	9.26	92.0784	9.2633	92.0784	0.00
19/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2333	2	2333	2	0.00
19/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2392	2	2392	2	0.00
19/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2363	2	2363	2	0.00
19/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3332	4	3332	4	0.00
19/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3301	3	3301	3	0.00

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19/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3362	4	3362	4	0.00
19/11/2019	2030 On 05-November-20			Bond Future	9.32	93.8084	9.3248	93.8084	0.00
19/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3459	3	3459	3	0.00
19/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3493	3	3493	3	0.00
19/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2368	2	2368	2	16,000.00
19/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7351	7	7351	7	0.00
19/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3526	3	3526	3	0.00
19/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1124	1	1124	1	16,000.00
19/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4091	4	4091	4	0.00
19/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3094	3	3094	3	0.00
19/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	5866	6	5866	6	0.00
19/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3141	3	3141	3	0.00
19/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1567	2	1567	2	16,000.00
19/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3117	3	3117	3	0.00
19/11/2019	2032 On 06-February-20			Bond Future	9.49	93.8414	9.4881	93.8414	65,404.00
19/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1492	1	1492	1	0.00
19/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1523	1	1523	1	0.00
19/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1461	1	1461	1	0.00
19/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2187	2	2187	2	0.00
19/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2150	2	2150	2	0.00
19/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2114	2	2114	2	0.00
19/11/2019	2032 On 07-May-20			Bond Future	9.56	91.3855	9.5599	91.3855	0.00
19/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1500	1	1500	1	0.00
19/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1552	1	1552	1	0.00
19/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1526	1	1526	1	0.00
19/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4068	4	4068	4	0.00
19/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4026	4	4026	4	0.00
19/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4110	4	4110	4	0.00
19/11/2019	2032 On 06-August-20			Bond Future	9.63	93.0650	9.6324	93.0650	0.00
19/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2601	2	2601	2	0.00
19/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2633	2	2633	2	0.00
19/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2664	3	2664	3	0.00
19/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3720	4	3720	4	0.00
19/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3789	4	3789	4	0.00

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19/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3754	4	3754	4	0.00
19/11/2019	2032 On 05-November-20			Bond Future	9.70	90.6549	9.7033	90.6549	0.00
19/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	4003	4	4003	4	0.00
19/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9422	9	9422	9	0.00
19/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	2967	3	2967	3	1,000.00
19/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	4037	4	4037	4	0.00
19/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1649	2	1649	2	1,000.00
19/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3968	4	3968	4	0.00
19/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3673	4	3673	4	0.00
19/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	6669	7	6669	7	0.00
19/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1244	1	1244	1	1,000.00
19/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3616	4	3616	4	0.00
19/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4657	5	4657	5	0.00
19/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3644	4	3644	4	0.00
19/11/2019	2033 On 06-February-20			Bond Future	101.77	102.0018	101.7695	102.0018	6,260.00
19/11/2019	2033 On 07-May-20			Bond Future	102.45	102.6829	102.4502	102.6829	0.00
19/11/2019	2033 On 06-August-20			Bond Future	104.38	104.6213	104.3840	104.6213	0.00
19/11/2019	2033 On 05-November-20			Bond Future	105.12	105.3628	105.1214	105.3628	0.00
19/11/2019	2037 On 06-February-20			Bond Future	9.94	88.1604	9.9364	88.1604	69,709.00
19/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1194	1	1194	1	0.00
19/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1165	1	1165	1	0.00
19/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1137	1	1137	1	0.00
19/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3171	3	3171	3	0.00
19/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3219	4	3219	4	0.00
19/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3123	3	3123	3	0.00
19/11/2019	2037 On 07-May-20			Bond Future	10.01	89.7607	10.0132	89.7607	0.00
19/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1724	2	1724	2	0.00
19/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1752	2	1752	2	0.00
19/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1781	2	1781	2	0.00
19/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4798	5	4798	5	0.00
19/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4894	5	4894	5	0.00
19/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4846	5	4846	5	0.00
19/11/2019	2037 On 06-August-20			Bond Future	10.09	87.1503	10.0917	87.1503	0.00
19/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2862	3	2862	3	0.00

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19/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2896	3	2896	3	0.00
19/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2828	3	2828	3	0.00
19/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4518	5	4518	5	0.00
19/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4478	5	4478	5	0.00
19/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4438	5	4438	5	0.00
19/11/2019	2037 On 05-November-20			Bond Future	10.16	88.7896	10.1635	88.7896	0.00
19/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4472	4	4472	4	0.00
19/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4398	4	4398	4	0.00
19/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4435	4	4435	4	0.00
19/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4351	5	4351	5	0.00
19/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4284	5	4284	5	0.00
19/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4318	5	4318	5	0.00
19/11/2019	2038 On 06-February-20			Bond Future	116.56	117.0605	116.5557	117.0605	10,686.00
19/11/2019	2038 On 07-May-20			Bond Future	118.70	119.2139	118.7045	119.2139	0.00
19/11/2019	2038 On 06-August-20			Bond Future	119.25	119.7709	119.2513	119.7709	0.00
19/11/2019	2038 On 05-November-20			Bond Future	121.49	122.0178	121.4891	122.0178	0.00
19/11/2019	2040 On 06-February-20			Bond Future	10.10	90.5018	10.0981	90.5018	44,236.00
19/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	952	1	952	1	0.00
19/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	2	0	2	0	0.00
19/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1007	1	1007	1	0.00
19/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	54	0	54	0	0.00
19/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	980	1	980	1	0.00
19/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3791	4	3791	4	0.00
19/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3735	4	3735	4	0.00
19/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9409	10	9409	10	0.00
19/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3846	4	3846	4	0.00
19/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15119	16	15119	16	0.00
19/11/2019	2040 On 07-May-20			Bond Future	10.18	92.1447	10.1765	92.1447	0.00
19/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1127	1	1127	1	2,640.00
19/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2642	2	2642	2	2,640.00
19/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1804	2	1804	2	0.00
19/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1773	2	1773	2	0.00
19/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1743	2	1743	2	0.00
19/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5322	6	5322	6	0.00

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19/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5218	6	5218	6	0.00
19/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5270	6	5270	6	0.00
19/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	4031	4	4031	4	0.00
19/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6639	7	6639	7	0.00
19/11/2019	2040 On 06-August-20			Bond Future	10.26	89.3271	10.2570	89.3271	0.00
19/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3070	3	3070	3	0.00
19/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3141	3	3141	3	0.00
19/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3106	3	3106	3	0.00
19/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4915	5	4915	5	0.00
19/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4828	5	4828	5	0.00
19/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4871	5	4871	5	0.00
19/11/2019	2040 On 05-November-20			Bond Future	10.33	91.0078	10.3306	91.0078	0.00
19/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	2004	2	2004	2	2,000.00
19/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3519	3	3519	3	2,000.00
19/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4621	4	4621	4	0.00
19/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4660	4	4660	4	0.00
19/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	10109	10	10109	10	0.00
19/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4700	4	4700	4	0.00
19/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4816	5	4816	5	0.00
19/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	1922	2	1922	2	2,000.00
19/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	8649	9	8649	9	0.00
19/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6074	6	6074	6	0.00
19/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4780	5	4780	5	0.00
19/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	4853	5	4853	5	0.00
19/11/2019	2044 On 06-February-20			Bond Future	10.16	87.2853	10.1563	87.2853	40,600.00
19/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	914	1	914	1	0.00
19/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	63	0	63	0	328.00
19/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	838	1	838	1	328.00
19/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	940	1	940	1	0.00
19/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5456	5	5456	5	0.00
19/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	889	1	889	1	0.00
19/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4035	4	4035	4	0.00
19/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4152	4	4152	4	0.00
19/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	703	1	703	1	328.00

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19/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4093	4	4093	4	0.00
19/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4272	5	4272	5	0.00
19/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9325	10	9325	10	0.00
19/11/2019	2044 On 07-May-20			Bond Future	10.23	88.8697	10.2324	88.8697	0.00
19/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6135	6	6135	6	0.00
19/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1806	2	1806	2	0.00
19/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	698	1	698	1	100.00
19/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2432	2	2432	2	100.00
19/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	583	1	583	1	556.00
19/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1867	2	1867	2	0.00
19/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	929	1	929	1	129.00
19/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2397	2	2397	2	129.00
19/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7654	7	7654	7	0.00
19/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2190	2	2190	2	556.00
19/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7267	7	7267	7	0.00
19/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1836	2	1836	2	0.00
19/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1413	2	1413	2	556.00
19/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1311	1	1311	1	100.00
19/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8851	9	8851	9	0.00
19/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4795	5	4795	5	0.00
19/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5360	6	5360	6	0.00
19/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4461	5	4461	5	0.00
19/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5414	6	5414	6	0.00
19/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7481	8	7481	8	0.00
19/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4507	5	4507	5	0.00
19/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1775	2	1775	2	129.00
19/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8328	9	8328	9	0.00
19/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5307	6	5307	6	0.00
19/11/2019	2044 On 06-August-20			Bond Future	10.31	86.1172	10.3104	86.1172	0.00
19/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1090	1	1090	1	602.00
19/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2415	2	2415	2	0.00
19/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2815	3	2815	3	602.00
19/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	577	1	577	1	140.00
19/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1818	2	1818	2	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2479	2	2479	2	0.00
19/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7739	7	7739	7	0.00
19/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6916	7	6916	7	0.00
19/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2447	2	2447	2	0.00
19/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	5987	6	5987	6	0.00
19/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2317	2	2317	2	140.00
19/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11761	12	11761	12	0.00
19/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7131	7	7131	7	0.00
19/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	5936	6	5936	6	0.00
19/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2018	2	2018	2	602.00
19/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6038	6	6038	6	0.00
19/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5448	6	5448	6	0.00
19/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9040	9	9040	9	0.00
19/11/2019	2044 On 05-November-20			Bond Future	10.38	87.7375	10.3816	87.7375	0.00
19/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2431	2	2431	2	1,815.00
19/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4585	4	4585	4	0.00
19/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3192	3	3192	3	0.00
19/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9369	9	9369	9	0.00
19/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3226	3	3226	3	568.00
19/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4664	4	4664	4	0.00
19/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9623	9	9623	9	0.00
19/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1415	1	1415	1	568.00
19/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8313	8	8313	8	0.00
19/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	797	1	797	1	1,815.00
19/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3398	3	3398	3	1,815.00
19/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4625	4	4625	4	0.00
19/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	4868	5	4868	5	0.00
19/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6251	7	6251	7	0.00
19/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	4831	5	4831	5	0.00
19/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2600	3	2600	3	1,815.00
19/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2166	2	2166	2	1,815.00
19/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	13847	14	13847	14	0.00
19/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	7773	8	7773	8	0.00
19/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10529	11	10529	11	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
19/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6534	7	6534	7	0.00
19/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2242	2	2242	2	568.00
19/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	4906	5	4906	5	0.00
19/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6487	7	6487	7	0.00
19/11/2019	2046 On 06-February-20			Bond Future	107.39	107.5881	107.3948	107.5881	11,575.00
19/11/2019	2046 On 07-May-20			Bond Future	107.63	107.8193	107.6266	107.8193	0.00
19/11/2019	2046 On 06-August-20			Bond Future	109.66	109.8548	109.6578	109.8548	0.00
19/11/2019	2046 On 05-November-20			Bond Future	109.92	110.1200	109.9198	110.1200	0.00
19/11/2019	2050 On 06-February-20			Bond Future	109.23	109.6684	109.2346	109.6684	11,685.00
19/11/2019	2050 On 07-May-20			Bond Future	111.25	111.6861	111.2484	111.6861	0.00
19/11/2019	2050 On 06-August-20			Bond Future	111.47	111.9144	111.4681	111.9144	0.00
19/11/2019	2050 On 05-November-20			Bond Future	113.56	114.0140	113.5596	114.0140	0.00
19/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	AL37 On 06-February-20			Index Future	679.83	678.6240	679.8270	678.6240	0.00
19/11/2019	AL37 On 07-May-20			Index Future	692.20	690.9470	692.1970	690.9470	0.00
19/11/2019	AL37 On 06-August-20			Index Future	704.97	703.6940	704.9650	703.6940	0.00
19/11/2019	AL7T On 06-February-20			Index Future	785.08	783.0640	785.0780	783.0640	0.00
19/11/2019	AL7T On 07-May-20			Index Future	799.36	797.2840	799.3640	797.2840	0.00
19/11/2019	AL7T On 06-August-20			Index Future	814.11	811.9930	814.1080	811.9930	0.00
19/11/2019	ALBI On 06-February-20			Index Future	701.16	698.7530	701.1580	698.7530	414.00
19/11/2019	ALBI On 07-May-20			Index Future	713.92	711.4410	713.9160	711.4410	0.00
19/11/2019	ALBI On 06-August-20			Index Future	727.08	724.5670	727.0840	724.5670	0.00
19/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C044 On 31-January-44			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
19/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2019	ES33 On 06-February-20			Bond Future	11.00	78.3544	10.9958	78.3544	350.00
19/11/2019	ES33 On 07-May-20			Bond Future	11.11	75.9834	11.1140	75.9834	0.00
19/11/2019	ES33 On 06-August-20			Bond Future	11.23	77.3768	11.2348	77.3768	0.00
19/11/2019	ES33 On 05-November-20			Bond Future	11.36	75.0414	11.3572	75.0414	0.00
19/11/2019	ES42 On 06-February-20			Bond Future	11.34	79.2716	11.3414	79.2716	4,919.00
19/11/2019	ES42 On 07-May-20			Bond Future	11.46	76.4464	11.4593	76.4464	0.00
19/11/2019	ES42 On 06-August-20			Bond Future	11.58	77.8473	11.5781	77.8473	0.00
19/11/2019	ES42 On 05-November-20			Bond Future	11.70	75.0510	11.6973	75.0510	0.00
19/11/2019	GOVI On 06-February-20			GOVI	693.45	690.9700	693.4540	690.9700	1,285.00
19/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00

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19/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	96760	12	96760	12	0.00
19/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	96960	12	96960	12	0.00
19/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	96860	12	96860	12	0.00
19/11/2019	GOVI On 07-May-20			GOVI	706.07	703.5160	706.0720	703.5160	0.00
19/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	139280	16	139280	16	0.00
19/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	139080	16	139080	16	0.00
19/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	139180	16	139180	16	0.00
19/11/2019	GOVI On 06-August-20			GOVI	719.10	716.4960	719.0960	716.4960	0.00
19/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
19/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	90340	12	90340	12	0.00
19/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	90240	12	90240	12	0.00
19/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	90440	12	90440	12	0.00
19/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2019	IGOV On 06-February-20			Index Future	260.13	260.7560	260.1310	260.7560	1,011.00
19/11/2019	IGOV On 07-May-20			Index Future	264.93	265.5540	264.9270	265.5540	47.00
19/11/2019	IGOV On 06-August-20			Index Future	269.88	270.5150	269.8750	270.5150	0.00
19/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
19/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
19/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.02	102.0300	102.0200	102.0300	0.00
19/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
19/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.49	95.5200	95.4900	95.5200	0.00
19/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.48	94.5100	94.4800	94.5100	0.00
19/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4700	93.4200	93.4700	0.00
19/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.33	93.3800	93.3300	93.3800	0.00
19/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.31	95.3600	95.3100	95.3600	51.00
19/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.23	95.3000	95.2300	95.3000	0.00
19/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.19	96.2800	96.1900	96.2800	0.00
19/11/2019	IS05 On 20-September-22			Interest Rate Swap	99.92	100.0300	99.9200	100.0300	0.00

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19/11/2019	IS05 On 20-December-22			Interest Rate Swap	100.98	101.1000	100.9800	101.1000	0.00
19/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.08	94.2100	94.0800	94.2100	0.00
19/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.00	100.1300	100.0000	100.1300	0.00
19/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
19/11/2019	IS10 On 17-December-25			Interest Rate Swap	90.76	90.9900	90.7600	90.9900	0.00
19/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.61	87.8500	87.6100	87.8500	0.00
19/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.24	86.4900	86.2400	86.4900	0.00
19/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.38	88.6400	88.3800	88.6400	0.00
19/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.21	92.4700	92.2100	92.4700	0.00
19/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.69	90.9500	90.6900	90.9500	0.00
19/11/2019	IS10 On 21-June-27			Interest Rate Swap	92.76	93.0100	92.7600	93.0100	0.00
19/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.29	98.5400	98.2900	98.5400	0.00
19/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.64	98.8900	98.6400	98.8900	0.00
19/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.01	92.2700	92.0100	92.2700	0.00
19/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.40	99.6600	99.4000	99.6600	0.00
19/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
19/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/11/2019	R023 On 06-February-20			Bond Future	7.32	104.4805	7.3218	104.4805	42,641.00
19/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	821	1	821	1	0.00
19/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	860	1	860	1	0.00
19/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	840	1	840	1	0.00
19/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	278	0	278	0	0.00
19/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	271	0	271	0	0.00
19/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	286	0	286	0	0.00
19/11/2019	R023 On 07-May-20			Bond Future	7.31	102.4450	7.3108	102.4450	13,512.00
19/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	248	0	248	0	0.00
19/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	256	0	256	0	0.00
19/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	240	0	240	0	0.00
19/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1303	1	1303	1	0.00
19/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1285	1	1285	1	0.00
19/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1268	1	1268	1	0.00
19/11/2019	R023 On 06-August-20			Bond Future	7.28	104.3345	7.2830	104.3345	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
19/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	787	1	787	1	0.00
19/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	814	1	814	1	0.00
19/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	800	1	800	1	0.00
19/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	820	1	820	1	0.00
19/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	830	1	830	1	0.00
19/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	840	1	840	1	0.00
19/11/2019	R023 On 05-November-20			Bond Future	7.25	102.3577	7.2501	102.3577	0.00
19/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1195	1	1195	1	0.00
19/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1181	1	1181	1	0.00
19/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1209	1	1209	1	0.00
19/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	762	1	762	1	0.00
19/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	754	1	754	1	0.00
19/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	747	1	747	1	0.00
19/11/2019	R035 On 06-February-20			Bond Future	9.80	96.4235	9.8003	96.4235	114,982.00
19/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1390	1	1390	1	0.00
19/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1359	1	1359	1	0.00
19/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1329	1	1329	1	0.00
19/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2898	3	2898	3	0.00
19/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2808	3	2808	3	0.00
19/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2853	3	2853	3	0.00
19/11/2019	R035 On 07-May-20			Bond Future	9.87	93.6708	9.8734	93.6708	0.00
19/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	827	1	827	1	5,000.00
19/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2585	2	2585	2	5,000.00
19/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1687	2	1687	2	0.00
19/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2692	3	2692	3	3,530.00
19/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	967	1	967	1	3,530.00
19/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1746	2	1746	2	0.00
19/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7142	7	7142	7	0.00
19/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1716	2	1716	2	0.00
19/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6198	6	6198	6	0.00
19/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3488	4	3488	4	0.00
19/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4686	5	4686	5	0.00
19/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3374	4	3374	4	0.00
19/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4593	5	4593	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6209	7	6209	7	0.00
19/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1084	1	1084	1	5,000.00
19/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4639	5	4639	5	0.00
19/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1336	1	1336	1	3,530.00
19/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6623	7	6623	7	0.00
19/11/2019	R035 On 06-August-20			Bond Future	9.95	95.3919	9.9470	95.3919	0.00
19/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	937	1	937	1	24,761.00
19/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3521	3	3521	3	0.00
19/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3484	3	3484	3	0.00
19/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	617	1	617	1	3,000.00
19/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3558	3	3558	3	0.00
19/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3749	4	3749	4	0.00
19/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3679	4	3679	4	0.00
19/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	9789	10	9789	10	0.00
19/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8088	8	8088	8	0.00
19/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3714	4	3714	4	0.00
19/11/2019	R035 On 05-November-20			Bond Future	10.02	92.6834	10.0223	92.6834	0.00
19/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5530	5	5530	5	0.00
19/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5489	5	5489	5	0.00
19/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5572	5	5572	5	0.00
19/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3427	4	3427	4	0.00
19/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3401	4	3401	4	0.00
19/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3375	4	3375	4	0.00
19/11/2019	R186 On 06-February-20			Bond Future	8.40	111.9849	8.4011	111.9849	101,588.00
19/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1774	2	1774	2	0.00
19/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	646	1	646	1	821.00
19/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1842	2	1842	2	0.00
19/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1612	1	1612	1	0.00
19/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1808	2	1808	2	0.00
19/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3558	3	3558	3	0.00
19/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	941	1	941	1	0.00
19/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	921	1	921	1	0.00
19/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	336	0	336	0	821.00
19/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1071	1	1071	1	821.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2257	2	2257	2	0.00
19/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	962	1	962	1	0.00
19/11/2019	R186 On 07-May-20			Bond Future	8.45	114.0180	8.4535	114.0180	1,650.00
19/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2115	2	2115	2	0.00
19/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1072	1	1072	1	0.00
19/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3573	3	3573	3	0.00
19/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	743	1	743	1	0.00
19/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1522	1	1522	1	6,000.00
19/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1093	1	1093	1	0.00
19/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	360	0	360	0	6,000.00
19/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	1052	1	1052	1	0.00
19/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3111	3	3111	3	0.00
19/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5010	5	5010	5	0.00
19/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1081	1	1081	1	6,000.00
19/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3043	3	3043	3	0.00
19/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3731	4	3731	4	2,500.00
19/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2447	3	2447	3	0.00
19/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3077	3	3077	3	0.00
19/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1868	2	1868	2	23,208.00
19/11/2019	R186 On 06-August-20			Bond Future	8.51	110.8127	8.5054	110.8127	0.00
19/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1832	2	1832	2	0.00
19/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1859	2	1859	2	0.00
19/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1805	2	1805	2	0.00
19/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2554	3	2554	3	0.00
19/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2529	3	2529	3	0.00
19/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2505	3	2505	3	0.00
19/11/2019	R186 On 05-November-20			Bond Future	8.55	112.8928	8.5536	112.8928	0.00
19/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2877	3	2877	3	0.00
19/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2845	3	2845	3	0.00
19/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2814	3	2814	3	0.00
19/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2369	3	2369	3	0.00
19/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2387	3	2387	3	0.00
19/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2351	2	2351	2	0.00
19/11/2019	R197 On 06-February-20			Bond Future	303.23	303.4071	303.2307	303.4071	2,540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	R197 On 07-May-20			Bond Future	308.82	308.9889	308.8209	308.9889	0.00
19/11/2019	R197 On 06-August-20			Bond Future	306.86	307.0283	306.8560	307.0283	0.00
19/11/2019	R197 On 05-November-20			Bond Future	312.61	312.7884	312.6139	312.7884	0.00
19/11/2019	R202 On 06-February-20			Bond Future	227.93	229.4481	227.9339	229.4481	8,488.00
19/11/2019	R202 On 07-May-20			Bond Future	232.14	233.6694	232.1360	233.6694	0.00
19/11/2019	R202 On 06-August-20			Bond Future	232.38	233.9411	232.3781	233.9411	0.00
19/11/2019	R202 On 05-November-20			Bond Future	236.74	238.3302	236.7387	238.3302	0.00
19/11/2019	R208 On 06-February-20			Bond Future	6.51	102.7166	6.5146	102.7166	11,697.00
19/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	11	0	11	0	0.00
19/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	11	0	11	0	0.00
19/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	12	0	12	0	0.00
19/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	418	0	418	0	0.00
19/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	438	0	438	0	0.00
19/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	428	0	428	0	0.00
19/11/2019	R208 On 07-May-20			Bond Future	6.26	101.1781	6.2620	101.1781	0.00
19/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
19/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
19/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
19/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1250	1	1250	1	0.00
19/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1259	1	1259	1	0.00
19/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1241	1	1241	1	0.00
19/11/2019	R208 On 06-August-20			Bond Future	5.77	103.0483	5.7670	103.0483	0.00
19/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	96	0	96	0	0.00
19/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	99	0	99	0	0.00
19/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	94	0	94	0	0.00
19/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	229	0	229	0	0.00
19/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	225	0	225	0	0.00
19/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	221	0	221	0	0.00
19/11/2019	R208 On 05-November-20			Bond Future	4.59	101.5715	4.5931	101.5715	0.00
19/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	147	0	147	0	0.00
19/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	144	0	144	0	0.00
19/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	141	0	141	0	0.00
19/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	72	0	72	0	0.00
19/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	73	0	73	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
19/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	71	0	71	0	0.00
19/11/2019	R209 On 06-February-20			Bond Future	9.80	73.4268	9.8001	73.4268	106,181.00
19/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	971	1	971	1	0.00
19/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	735	1	735	1	7,500.00
19/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	994	1	994	1	0.00
19/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	948	1	948	1	0.00
19/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2878	3	2878	3	0.00
19/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2836	3	2836	3	0.00
19/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3325	4	3325	4	0.00
19/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2793	3	2793	3	0.00
19/11/2019	R209 On 07-May-20			Bond Future	9.87	71.6087	9.8681	71.6087	0.00
19/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1446	1	1446	1	0.00
19/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1496	1	1496	1	0.00
19/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1471	1	1471	1	0.00
19/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4081	4	4081	4	0.00
19/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4041	4	4041	4	0.00
19/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4122	4	4122	4	0.00
19/11/2019	R209 On 06-August-20			Bond Future	9.94	72.9241	9.9365	72.9241	0.00
19/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
19/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
19/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
19/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36109	36	36109	36	0.00
19/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36217	37	36217	37	0.00
19/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36000	36	36000	36	0.00
19/11/2019	R209 On 05-November-20			Bond Future	10.00	71.1445	10.0031	71.1445	0.00
19/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3763	4	3763	4	0.00
19/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3829	4	3829	4	0.00
19/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3796	4	3796	4	0.00
19/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3754	4	3754	4	0.00
19/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3727	4	3727	4	0.00
19/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3782	4	3782	4	0.00
19/11/2019	R210 On 06-February-20			Bond Future	189.18	189.1815	189.1776	189.1815	1,772.00
19/11/2019	R210 On 07-May-20			Bond Future	190.02	190.0118	190.0151	190.0118	0.00
19/11/2019	R210 On 06-August-20			Bond Future	193.60	193.5989	193.6017	193.5989	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
19/11/2019	R210 On 05-November-20			Bond Future	194.51	194.5089	194.5123	194.5089	0.00
19/11/2019	R212 On 06-February-20			Bond Future	161.87	161.9916	161.8656	161.9916	5,809.00
19/11/2019	R212 On 07-May-20			Bond Future	164.85	164.9717	164.8496	164.9717	0.00
19/11/2019	R212 On 06-August-20			Bond Future	165.67	165.7922	165.6673	165.7922	0.00
19/11/2019	R212 On 05-November-20			Bond Future	168.78	168.9027	168.7760	168.9027	0.00
19/11/2019	R213 On 06-February-20			Bond Future	9.35	86.9144	9.3536	86.9144	24,118.00
19/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1382	1	1382	1	0.00
19/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1353	1	1353	1	0.00
19/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1325	1	1325	1	0.00
19/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	1861	2	1861	2	0.00
19/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	1894	2	1894	2	0.00
19/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	1829	2	1829	2	0.00
19/11/2019	R213 On 07-May-20			Bond Future	9.42	84.9406	9.4192	84.9406	0.00
19/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1299	1	1299	1	0.00
19/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1322	1	1322	1	0.00
19/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1345	1	1345	1	0.00
19/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3766	4	3766	4	0.00
19/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	3844	4	3844	4	0.00
19/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3805	4	3805	4	0.00
19/11/2019	R213 On 06-August-20			Bond Future	9.48	86.5023	9.4847	86.5023	0.00
19/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2302	2	2302	2	0.00
19/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2360	2	2360	2	0.00
19/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2331	2	2331	2	0.00
19/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3421	4	3421	4	0.00
19/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3390	4	3390	4	0.00
19/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3451	4	3451	4	0.00
19/11/2019	R213 On 05-November-20			Bond Future	9.55	84.5768	9.5526	84.5768	0.00
19/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3442	3	3442	3	0.00
19/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3476	3	3476	3	0.00
19/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3509	3	3509	3	0.00
19/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3180	3	3180	3	0.00
19/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3228	3	3228	3	0.00
19/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3204	3	3204	3	0.00
19/11/2019	R214 On 06-February-20			Bond Future	10.07	71.6606	10.0656	71.6606	17,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	891	1	891	1	0.00
19/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	937	1	937	1	0.00
19/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3268	3	3268	3	0.00
19/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	527	0	527	0	1,000.00
19/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1287	1	1287	1	1,000.00
19/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	914	1	914	1	0.00
19/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3220	3	3220	3	0.00
19/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4224	5	4224	5	0.00
19/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3175	3	3175	3	0.00
19/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2577	3	2577	3	0.00
19/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3266	4	3266	4	0.00
19/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1023	1	1023	1	1,000.00
19/11/2019	R214 On 07-May-20			Bond Future	10.13	69.6635	10.1339	69.6635	0.00
19/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1672	2	1672	2	0.00
19/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1698	2	1698	2	0.00
19/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	706	1	706	1	1,250.00
19/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2093	2	2093	2	1,250.00
19/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4814	5	4814	5	0.00
19/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1645	2	1645	2	0.00
19/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4185	4	4185	4	0.00
19/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3556	4	3556	4	0.00
19/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6343	7	6343	7	0.00
19/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1559	2	1559	2	1,250.00
19/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4144	4	4144	4	0.00
19/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4102	4	4102	4	0.00
19/11/2019	R214 On 06-August-20			Bond Future	10.20	70.9430	10.2023	70.9430	0.00
19/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2605	2	2605	2	0.00
19/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2635	2	2635	2	0.00
19/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2666	3	2666	3	0.00
19/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4037	4	4037	4	0.00
19/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4107	4	4107	4	0.00
19/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4072	4	4072	4	0.00
19/11/2019	R214 On 05-November-20			Bond Future	10.27	68.9801	10.2719	68.9801	0.00
19/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3931	4	3931	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3964	4	3964	4	0.00
19/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3898	4	3898	4	0.00
19/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4098	4	4098	4	0.00
19/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4068	4	4068	4	0.00
19/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4039	4	4039	4	0.00
19/11/2019	R248 On 06-February-20			Bond Future	10.14	90.6971	10.1373	90.6971	93,322.00
19/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	835	1	835	1	0.00
19/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	785	1	785	1	0.00
19/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	809	1	809	1	0.00
19/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4509	5	4509	5	0.00
19/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4383	5	4383	5	0.00
19/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4446	5	4446	5	0.00
19/11/2019	R248 On 07-May-20			Bond Future	10.21	87.9039	10.2075	87.9039	0.00
19/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1839	2	1839	2	0.00
19/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1902	2	1902	2	0.00
19/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1870	2	1870	2	0.00
19/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5462	6	5462	6	0.00
19/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5518	6	5518	6	0.00
19/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5407	6	5407	6	0.00
19/11/2019	R248 On 06-August-20			Bond Future	10.28	89.5183	10.2780	89.5183	0.00
19/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	919	1	919	1	20,640.00
19/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3722	4	3722	4	0.00
19/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3803	4	3803	4	0.00
19/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	587	1	587	1	3,000.00
19/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3762	4	3762	4	0.00
19/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4472	5	4472	5	0.00
19/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4431	5	4431	5	0.00
19/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	11984	12	11984	12	0.00
19/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4513	5	4513	5	0.00
19/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	9889	10	9889	10	0.00
19/11/2019	R248 On 05-November-20			Bond Future	10.35	86.7635	10.3495	86.7635	0.00
19/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3632	3	3632	3	0.00
19/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3595	3	3595	3	0.00
19/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3559	3	3559	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
19/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6188	6	6188	6	0.00
19/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6235	7	6235	7	0.00
19/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6141	6	6141	6	0.00