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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
21/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	2025 On 06-February-20			Bond Future	136.79	136.9285	136.7932	136.9285	4,913.00
21/11/2019	2025 On 07-May-20			Bond Future	139.32	139.4532	139.3155	139.4532	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
21/11/2019	2025 On 06-August-20			Bond Future	140.44	140.5803	140.4400	140.5803	0.00
21/11/2019	2025 On 05-November-20			Bond Future	143.08	143.2184	143.0757	143.2184	0.00
21/11/2019	2029 On 06-February-20			Bond Future	101.61	101.8621	101.6061	101.8621	3,860.00
21/11/2019	2029 On 07-May-20			Bond Future	102.37	102.6278	102.3670	102.6278	0.00
21/11/2019	2029 On 06-August-20			Bond Future	104.30	104.5651	104.2996	104.5651	0.00
21/11/2019	2029 On 05-November-20			Bond Future	105.11	105.3846	105.1141	105.3846	0.00
21/11/2019	2030 On 06-February-20			Bond Future	9.12	93.0040	9.1192	93.0040	77,991.00
21/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1231	1	1231	1	5,820.00
21/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1651	2	1651	2	0.00
21/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	2028	2	2028	2	0.00
21/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	199	0	199	0	5,820.00
21/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2609	3	2609	3	0.00
21/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1683	2	1683	2	0.00
21/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1716	2	1716	2	0.00
21/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1466	1	1466	1	0.00
21/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1523	2	1523	2	0.00
21/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1229	1	1229	1	5,000.00
21/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	4763	5	4763	5	0.00
21/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	904	1	904	1	5,000.00
21/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1494	2	1494	2	0.00
21/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	1968	2	1968	2	0.00
21/11/2019	2030 On 07-May-20			Bond Future	9.19	94.6961	9.1862	94.6961	0.00
21/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1281	1	1281	1	0.00
21/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1258	1	1258	1	0.00
21/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1235	1	1235	1	0.00
21/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	3685	4	3685	4	0.00
21/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	3724	4	3724	4	0.00
21/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	3646	4	3646	4	0.00
21/11/2019	2030 On 06-August-20			Bond Future	9.25	92.4289	9.2545	92.4289	0.00
21/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2405	2	2405	2	0.00
21/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2464	2	2464	2	0.00
21/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2435	2	2435	2	0.00
21/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3352	3	3352	3	0.00
21/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3321	3	3321	3	0.00

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21/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3382	3	3382	3	0.00
21/11/2019	2030 On 05-November-20			Bond Future	9.32	94.1658	9.3156	94.1658	0.00
21/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3656	4	3656	4	0.00
21/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3689	4	3689	4	0.00
21/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2570	3	2570	3	16,000.00
21/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7497	7	7497	7	0.00
21/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3723	4	3723	4	0.00
21/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1311	1	1311	1	16,000.00
21/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4239	4	4239	4	0.00
21/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3237	3	3237	3	0.00
21/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6000	6	6000	6	0.00
21/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3285	3	3285	3	0.00
21/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1660	2	1660	2	16,000.00
21/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3261	3	3261	3	0.00
21/11/2019	2032 On 06-February-20			Bond Future	9.48	94.2403	9.4849	94.2403	65,404.00
21/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1502	2	1502	2	0.00
21/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1534	2	1534	2	0.00
21/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1471	1	1471	1	0.00
21/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2176	2	2176	2	0.00
21/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2140	2	2140	2	0.00
21/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2104	2	2104	2	0.00
21/11/2019	2032 On 07-May-20			Bond Future	9.56	91.7954	9.5565	91.7954	0.00
21/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1524	2	1524	2	0.00
21/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1577	2	1577	2	0.00
21/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1550	2	1550	2	0.00
21/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4070	4	4070	4	0.00
21/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4028	4	4028	4	0.00
21/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4112	4	4112	4	0.00
21/11/2019	2032 On 06-August-20			Bond Future	9.63	93.4824	9.6289	93.4824	0.00
21/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2650	3	2650	3	0.00
21/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2681	3	2681	3	0.00
21/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2713	3	2713	3	0.00
21/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	3746	4	3746	4	0.00
21/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	3814	4	3814	4	0.00

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21/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	3780	4	3780	4	0.00
21/11/2019	2032 On 05-November-20			Bond Future	9.70	91.0804	9.6996	91.0804	0.00
21/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	4058	4	4058	4	0.00
21/11/2019	2032 On 05-November-20	11.08	Call	Bond Future	9471	10	9471	10	0.00
21/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	4092	4	4092	4	0.00
21/11/2019	2032 On 05-November-20	9.44	Call	Bond Future	3023	3	3023	3	1,000.00
21/11/2019	2032 On 05-November-20	8.94	Call	Bond Future	1697	2	1697	2	1,000.00
21/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	4023	4	4023	4	0.00
21/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	3704	4	3704	4	0.00
21/11/2019	2032 On 05-November-20	8.94	Put	Bond Future	6694	7	6694	7	0.00
21/11/2019	2032 On 05-November-20	11.08	Put	Bond Future	1270	1	1270	1	1,000.00
21/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3647	4	3647	4	0.00
21/11/2019	2032 On 05-November-20	9.44	Put	Bond Future	4690	5	4690	5	0.00
21/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	3676	4	3676	4	0.00
21/11/2019	2033 On 06-February-20			Bond Future	101.65	101.6529	101.6523	101.6529	6,260.00
21/11/2019	2033 On 07-May-20			Bond Future	102.33	102.3316	102.3312	102.3316	0.00
21/11/2019	2033 On 06-August-20			Bond Future	104.26	104.2634	104.2630	104.2634	0.00
21/11/2019	2033 On 05-November-20			Bond Future	105.00	104.9985	104.9982	104.9985	0.00
21/11/2019	2037 On 06-February-20			Bond Future	9.93	88.6400	9.9331	88.6400	69,362.00
21/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1210	1	1210	1	0.00
21/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1181	1	1181	1	0.00
21/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1152	1	1152	1	0.00
21/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3161	3	3161	3	0.00
21/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3209	3	3209	3	0.00
21/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3114	3	3114	3	0.00
21/11/2019	2037 On 07-May-20			Bond Future	10.01	90.2527	10.0096	90.2527	0.00
21/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1671	2	1671	2	0.00
21/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1699	2	1699	2	0.00
21/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1728	2	1728	2	0.00
21/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	4719	5	4719	5	0.00
21/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	4816	5	4816	5	0.00
21/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	4767	5	4767	5	0.00
21/11/2019	2037 On 06-August-20			Bond Future	10.09	87.6514	10.0881	87.6514	0.00
21/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	3005	3	3005	3	0.00

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21/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	3039	3	3039	3	0.00
21/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2971	3	2971	3	0.00
21/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4635	5	4635	5	0.00
21/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4594	5	4594	5	0.00
21/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4554	5	4554	5	0.00
21/11/2019	2037 On 05-November-20			Bond Future	10.16	89.3003	10.1597	89.3003	0.00
21/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4546	5	4546	5	0.00
21/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4471	4	4471	4	0.00
21/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4509	5	4509	5	0.00
21/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4398	4	4398	4	0.00
21/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4332	4	4332	4	0.00
21/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4365	4	4365	4	0.00
21/11/2019	2038 On 06-February-20			Bond Future	116.05	116.3869	116.0533	116.3869	10,721.00
21/11/2019	2038 On 07-May-20			Bond Future	118.19	118.5328	118.1931	118.5328	0.00
21/11/2019	2038 On 06-August-20			Bond Future	118.73	119.0767	118.7307	119.0767	0.00
21/11/2019	2038 On 05-November-20			Bond Future	120.96	121.3113	120.9588	121.3113	0.00
21/11/2019	2040 On 06-February-20			Bond Future	10.09	90.9729	10.0947	90.9729	44,366.00
21/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1051	1	1051	1	0.00
21/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	2	0	2	0	0.00
21/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1106	1	1106	1	0.00
21/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	58	0	58	0	0.00
21/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1079	1	1079	1	0.00
21/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	3862	4	3862	4	0.00
21/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	3807	4	3807	4	0.00
21/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9385	9	9385	9	0.00
21/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	3918	4	3918	4	0.00
21/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15092	15	15092	15	0.00
21/11/2019	2040 On 07-May-20			Bond Future	10.17	92.6280	10.1730	92.6280	0.00
21/11/2019	2040 On 07-May-20	9.50	Call	Bond Future	1078	1	1078	1	2,640.00
21/11/2019	2040 On 07-May-20	10.00	Call	Bond Future	2588	3	2588	3	2,640.00
21/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1749	2	1749	2	0.00
21/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1719	2	1719	2	0.00
21/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1689	2	1689	2	0.00
21/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5240	5	5240	5	0.00

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21/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5136	5	5136	5	0.00
21/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5188	5	5188	5	0.00
21/11/2019	2040 On 07-May-20	10.00	Put	Bond Future	3949	4	3949	4	0.00
21/11/2019	2040 On 07-May-20	9.50	Put	Bond Future	6561	7	6561	7	0.00
21/11/2019	2040 On 06-August-20			Bond Future	10.25	89.8193	10.2532	89.8193	0.00
21/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3137	3	3137	3	0.00
21/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3209	3	3209	3	0.00
21/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3173	3	3173	3	0.00
21/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	4953	5	4953	5	0.00
21/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	4866	5	4866	5	0.00
21/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	4910	5	4910	5	0.00
21/11/2019	2040 On 05-November-20			Bond Future	10.33	91.5095	10.3267	91.5095	0.00
21/11/2019	2040 On 05-November-20	9.50	Call	Bond Future	2071	2	2071	2	2,000.00
21/11/2019	2040 On 05-November-20	10.00	Call	Bond Future	3604	4	3604	4	2,000.00
21/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4708	5	4708	5	0.00
21/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4747	5	4747	5	0.00
21/11/2019	2040 On 05-November-20	11.50	Call	Bond Future	10186	10	10186	10	0.00
21/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4786	5	4786	5	0.00
21/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	4873	5	4873	5	0.00
21/11/2019	2040 On 05-November-20	11.50	Put	Bond Future	1970	2	1970	2	2,000.00
21/11/2019	2040 On 05-November-20	9.50	Put	Bond Future	8687	9	8687	9	0.00
21/11/2019	2040 On 05-November-20	10.00	Put	Bond Future	6130	6	6130	6	0.00
21/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	4837	5	4837	5	0.00
21/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	4910	5	4910	5	0.00
21/11/2019	2044 On 06-February-20			Bond Future	10.16	87.6794	10.1632	87.6794	40,747.00
21/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	909	1	909	1	0.00
21/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	65	0	65	0	328.00
21/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	833	1	833	1	328.00
21/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5420	5	5420	5	0.00
21/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	934	1	934	1	0.00
21/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	883	1	883	1	0.00
21/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4084	4	4084	4	0.00
21/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4202	4	4202	4	0.00
21/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	722	1	722	1	328.00

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21/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4143	4	4143	4	0.00
21/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4322	4	4322	4	0.00
21/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9382	9	9382	9	0.00
21/11/2019	2044 On 07-May-20			Bond Future	10.24	89.2747	10.2395	89.2747	0.00
21/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	6036	6	6036	6	0.00
21/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1725	2	1725	2	0.00
21/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	644	1	644	1	100.00
21/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2342	2	2342	2	100.00
21/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	534	1	534	1	556.00
21/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1785	2	1785	2	0.00
21/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	866	1	866	1	129.00
21/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2307	2	2307	2	129.00
21/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7559	8	7559	8	0.00
21/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1754	2	1754	2	0.00
21/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2103	2	2103	2	556.00
21/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7172	7	7172	7	0.00
21/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1373	1	1373	1	556.00
21/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1273	1	1273	1	100.00
21/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	8858	9	8858	9	0.00
21/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	4764	5	4764	5	0.00
21/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5334	5	5334	5	0.00
21/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4427	4	4427	4	0.00
21/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5388	5	5388	5	0.00
21/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7475	7	7475	7	0.00
21/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4474	4	4474	4	0.00
21/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1732	2	1732	2	129.00
21/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8330	8	8330	8	0.00
21/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5280	5	5280	5	0.00
21/11/2019	2044 On 06-August-20			Bond Future	10.32	86.5295	10.3177	86.5295	0.00
21/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2449	2	2449	2	0.00
21/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1120	1	1120	1	602.00
21/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2847	3	2847	3	602.00
21/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	599	1	599	1	140.00
21/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1851	2	1851	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
21/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2513	3	2513	3	0.00
21/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7746	8	7746	8	0.00
21/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6927	7	6927	7	0.00
21/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2481	3	2481	3	0.00
21/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6077	6	6077	6	0.00
21/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2384	2	2384	2	140.00
21/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	11840	12	11840	12	0.00
21/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7222	7	7222	7	0.00
21/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6027	6	6027	6	0.00
21/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2082	2	2082	2	602.00
21/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5537	6	5537	6	0.00
21/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6129	6	6129	6	0.00
21/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9126	9	9126	9	0.00
21/11/2019	2044 On 05-November-20			Bond Future	10.39	88.1579	10.3892	88.1579	0.00
21/11/2019	2044 On 05-November-20	9.72	Call	Bond Future	2476	2	2476	2	1,815.00
21/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3239	3	3239	3	0.00
21/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9386	9	9386	9	0.00
21/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4630	5	4630	5	0.00
21/11/2019	2044 On 05-November-20	11.43	Call	Bond Future	9638	10	9638	10	0.00
21/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3273	3	3273	3	568.00
21/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4709	5	4709	5	0.00
21/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1456	1	1456	1	568.00
21/11/2019	2044 On 05-November-20	11.17	Call	Bond Future	8338	8	8338	8	0.00
21/11/2019	2044 On 05-November-20	8.87	Call	Bond Future	829	1	829	1	1,815.00
21/11/2019	2044 On 05-November-20	10.02	Call	Bond Future	3445	3	3445	3	1,815.00
21/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4669	5	4669	5	0.00
21/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	4971	5	4971	5	0.00
21/11/2019	2044 On 05-November-20	10.02	Put	Bond Future	6356	6	6356	6	0.00
21/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	4933	5	4933	5	0.00
21/11/2019	2044 On 05-November-20	11.17	Put	Bond Future	2682	3	2682	3	1,815.00
21/11/2019	2044 On 05-November-20	11.43	Put	Bond Future	2239	2	2239	2	1,815.00
21/11/2019	2044 On 05-November-20	8.87	Put	Bond Future	13937	14	13937	14	0.00
21/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10627	11	10627	11	0.00
21/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6639	7	6639	7	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
21/11/2019	2044 On 05-November-20	9.72	Put	Bond Future	7875	8	7875	8	0.00
21/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5009	5	5009	5	0.00
21/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2317	2	2317	2	568.00
21/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6591	7	6591	7	0.00
21/11/2019	2046 On 06-February-20			Bond Future	106.82	107.4899	106.8205	107.4899	11,575.00
21/11/2019	2046 On 07-May-20			Bond Future	107.04	107.7236	107.0420	107.7236	0.00
21/11/2019	2046 On 06-August-20			Bond Future	109.06	109.7571	109.0627	109.7571	0.00
21/11/2019	2046 On 05-November-20			Bond Future	109.31	110.0209	109.3136	110.0209	0.00
21/11/2019	2050 On 06-February-20			Bond Future	110.10	109.6661	110.1003	109.6661	11,725.00
21/11/2019	2050 On 07-May-20			Bond Future	112.13	111.6881	112.1303	111.6881	0.00
21/11/2019	2050 On 06-August-20			Bond Future	112.37	111.9164	112.3671	111.9164	0.00
21/11/2019	2050 On 05-November-20			Bond Future	114.48	114.0166	114.4758	114.0166	0.00
21/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	AL37 On 06-February-20			Index Future	679.73	680.3610	679.7280	680.3610	0.00
21/11/2019	AL37 On 07-May-20			Index Future	692.10	692.7410	692.0970	692.7410	0.00
21/11/2019	AL37 On 06-August-20			Index Future	704.86	705.5200	704.8640	705.5200	0.00
21/11/2019	AL7T On 06-February-20			Index Future	785.82	785.9440	785.8220	785.9440	0.00
21/11/2019	AL7T On 07-May-20			Index Future	800.12	800.2450	800.1220	800.2450	0.00
21/11/2019	AL7T On 06-August-20			Index Future	814.88	815.0070	814.8820	815.0070	0.00
21/11/2019	ALBI On 06-February-20			Index Future	701.31	701.4950	701.3050	701.4950	414.00
21/11/2019	ALBI On 07-May-20			Index Future	714.07	714.2600	714.0670	714.2600	0.00
21/11/2019	ALBI On 06-August-20			Index Future	727.24	727.4360	727.2390	727.4360	0.00
21/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	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
21/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2019	ES33 On 06-February-20			Bond Future	10.99	78.7372	10.9853	78.7372	350.00
21/11/2019	ES33 On 07-May-20			Bond Future	11.10	76.3763	11.1031	76.3763	0.00
21/11/2019	ES33 On 06-August-20			Bond Future	11.22	77.7769	11.2234	77.7769	0.00
21/11/2019	ES33 On 05-November-20			Bond Future	11.35	75.4492	11.3454	75.4492	0.00
21/11/2019	ES42 On 06-February-20			Bond Future	11.34	79.6380	11.3415	79.6380	4,919.00
21/11/2019	ES42 On 07-May-20			Bond Future	11.46	76.8226	11.4593	76.8226	0.00
21/11/2019	ES42 On 06-August-20			Bond Future	11.58	78.2304	11.5781	78.2304	0.00
21/11/2019	ES42 On 05-November-20			Bond Future	11.70	75.4414	11.6973	75.4414	0.00
21/11/2019	GOVI On 06-February-20			GOVI	693.63	693.8110	693.6310	693.8110	1,236.00
21/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 06-February-20	703.14	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
21/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	94990	9	94990	9	0.00
21/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	95190	9	95190	9	0.00
21/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	95090	9	95090	9	0.00
21/11/2019	GOVI On 07-May-20			GOVI	706.25	706.4370	706.2530	706.4370	0.00
21/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	137470	14	137470	14	0.00
21/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	137270	14	137270	14	0.00
21/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	137370	14	137370	14	0.00
21/11/2019	GOVI On 06-August-20			GOVI	719.28	719.4680	719.2810	719.4680	0.00
21/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
21/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	88490	9	88490	9	0.00
21/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	88390	9	88390	9	0.00
21/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	88590	9	88590	9	0.00
21/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2019	IGOV On 06-February-20			Index Future	259.76	260.1140	259.7630	260.1140	1,011.00
21/11/2019	IGOV On 07-May-20			Index Future	264.55	264.9100	264.5520	264.9100	47.00
21/11/2019	IGOV On 06-August-20			Index Future	269.49	269.8580	269.4940	269.8580	0.00
21/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
21/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.60	98.5800	98.6000	98.5800	0.00
21/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0000	102.0400	102.0000	0.00
21/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
21/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.4600	95.5100	95.4600	0.00
21/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.49	94.4400	94.4900	94.4400	0.00
21/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.3700	93.4200	93.3700	0.00
21/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.32	93.2700	93.3200	93.2700	0.00
21/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.29	95.2500	95.2900	95.2500	51.00
21/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.21	95.1700	95.2100	95.1700	0.00
21/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.16	96.1300	96.1600	96.1300	0.00
21/11/2019	IS05 On 20-September-22			Interest Rate Swap	99.89	99.8600	99.8900	99.8600	0.00

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21/11/2019	IS05 On 20-December-22			Interest Rate Swap	100.95	100.9300	100.9500	100.9300	0.00
21/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.05	94.0300	94.0500	94.0300	0.00
21/11/2019	IS05 On 20-June-23			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
21/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
21/11/2019	IS10 On 17-December-25			Interest Rate Swap	90.73	90.6900	90.7300	90.6900	0.00
21/11/2019	IS10 On 16-March-26			Interest Rate Swap	87.57	87.5400	87.5700	87.5400	0.00
21/11/2019	IS10 On 15-June-26			Interest Rate Swap	86.19	86.1800	86.1900	86.1800	0.00
21/11/2019	IS10 On 21-September-26			Interest Rate Swap	88.33	88.3400	88.3300	88.3400	0.00
21/11/2019	IS10 On 21-December-26			Interest Rate Swap	92.16	92.1800	92.1600	92.1800	0.00
21/11/2019	IS10 On 15-March-27			Interest Rate Swap	90.65	90.6600	90.6500	90.6600	0.00
21/11/2019	IS10 On 21-June-27			Interest Rate Swap	92.73	92.7300	92.7300	92.7300	0.00
21/11/2019	IS10 On 20-September-27			Interest Rate Swap	98.27	98.2600	98.2700	98.2600	0.00
21/11/2019	IS10 On 20-December-27			Interest Rate Swap	98.63	98.6100	98.6300	98.6100	0.00
21/11/2019	IS10 On 22-March-28			Interest Rate Swap	91.99	91.9700	91.9900	91.9700	0.00
21/11/2019	IS10 On 20-June-28			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
21/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
21/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/11/2019	R023 On 06-February-20			Bond Future	7.34	104.7156	7.3428	104.7156	42,816.00
21/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	810	1	810	1	0.00
21/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	849	1	849	1	0.00
21/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	829	1	829	1	0.00
21/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	324	0	324	0	0.00
21/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	317	0	317	0	0.00
21/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	332	0	332	0	0.00
21/11/2019	R023 On 07-May-20			Bond Future	7.33	102.6885	7.3337	102.6885	13,512.00
21/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	270	0	270	0	0.00
21/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	278	0	278	0	0.00
21/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	262	0	262	0	0.00
21/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1383	1	1383	1	0.00
21/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1365	1	1365	1	0.00
21/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1348	1	1348	1	0.00
21/11/2019	R023 On 06-August-20			Bond Future	7.31	104.5826	7.3083	104.5826	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
21/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	829	1	829	1	0.00
21/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	855	1	855	1	0.00
21/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	842	1	842	1	0.00
21/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	921	1	921	1	0.00
21/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	931	1	931	1	0.00
21/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	941	1	941	1	0.00
21/11/2019	R023 On 05-November-20			Bond Future	7.28	102.6106	7.2783	102.6106	0.00
21/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1220	1	1220	1	0.00
21/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	1207	1	1207	1	0.00
21/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1234	1	1234	1	0.00
21/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	847	1	847	1	0.00
21/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	839	1	839	1	0.00
21/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	832	1	832	1	0.00
21/11/2019	R035 On 06-February-20			Bond Future	9.79	96.8657	9.7864	96.8657	114,998.00
21/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1439	1	1439	1	0.00
21/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1408	1	1408	1	0.00
21/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1377	1	1377	1	0.00
21/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	2844	3	2844	3	0.00
21/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	2755	3	2755	3	0.00
21/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	2800	3	2800	3	0.00
21/11/2019	R035 On 07-May-20			Bond Future	9.86	94.1250	9.8591	94.1250	0.00
21/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	882	1	882	1	5,000.00
21/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2642	3	2642	3	5,000.00
21/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1749	2	1749	2	0.00
21/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2750	3	2750	3	3,530.00
21/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1025	1	1025	1	3,530.00
21/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1807	2	1807	2	0.00
21/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6320	6	6320	6	0.00
21/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7267	7	7267	7	0.00
21/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1778	2	1778	2	0.00
21/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	4643	5	4643	5	0.00
21/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3441	3	3441	3	0.00
21/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3328	3	3328	3	0.00
21/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4549	5	4549	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
21/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6163	6	6163	6	0.00
21/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1105	1	1105	1	5,000.00
21/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4596	5	4596	5	0.00
21/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1353	1	1353	1	3,530.00
21/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6574	7	6574	7	0.00
21/11/2019	R035 On 06-August-20			Bond Future	9.93	95.8544	9.9321	95.8544	0.00
21/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	993	1	993	1	24,761.00
21/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3621	4	3621	4	0.00
21/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3584	4	3584	4	0.00
21/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	660	1	660	1	3,000.00
21/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3659	4	3659	4	0.00
21/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	3742	4	3742	4	0.00
21/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	3674	4	3674	4	0.00
21/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	9726	10	9726	10	0.00
21/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8038	8	8038	8	0.00
21/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	3708	4	3708	4	0.00
21/11/2019	R035 On 05-November-20			Bond Future	10.01	93.1549	10.0069	93.1549	0.00
21/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5652	6	5652	6	0.00
21/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5610	6	5610	6	0.00
21/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5694	6	5694	6	0.00
21/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3439	3	3439	3	0.00
21/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3413	3	3413	3	0.00
21/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3388	3	3388	3	0.00
21/11/2019	R186 On 06-February-20			Bond Future	8.37	112.4555	8.3674	112.4555	100,337.00
21/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1874	2	1874	2	0.00
21/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	693	1	693	1	821.00
21/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1944	2	1944	2	0.00
21/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1705	2	1705	2	0.00
21/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1908	2	1908	2	0.00
21/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3703	4	3703	4	0.00
21/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	856	1	856	1	0.00
21/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	837	1	837	1	0.00
21/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	295	0	295	0	821.00
21/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	979	1	979	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
21/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2119	2	2119	2	0.00
21/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	876	1	876	1	0.00
21/11/2019	R186 On 07-May-20			Bond Future	8.42	114.5017	8.4179	114.5017	1,650.00
21/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	2146	2	2146	2	0.00
21/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	1073	1	1073	1	0.00
21/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3643	4	3643	4	0.00
21/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	738	1	738	1	0.00
21/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1536	2	1536	2	6,000.00
21/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	1094	1	1094	1	0.00
21/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	349	0	349	0	6,000.00
21/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	1053	1	1053	1	0.00
21/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	2923	3	2923	3	0.00
21/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	4810	5	4810	5	0.00
21/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	962	1	962	1	6,000.00
21/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	2856	3	2856	3	0.00
21/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	3536	4	3536	4	2,500.00
21/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2272	2	2272	2	0.00
21/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	2889	3	2889	3	0.00
21/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	1710	2	1710	2	23,208.00
21/11/2019	R186 On 06-August-20			Bond Future	8.47	111.3054	8.4678	111.3054	0.00
21/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	2076	2	2076	2	0.00
21/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	2104	2	2104	2	0.00
21/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	2049	2	2049	2	0.00
21/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	2605	3	2605	3	0.00
21/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2581	3	2581	3	0.00
21/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2556	3	2556	3	0.00
21/11/2019	R186 On 05-November-20			Bond Future	8.51	113.3950	8.5139	113.3950	0.00
21/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	3170	3	3170	3	0.00
21/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	3139	3	3139	3	0.00
21/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	3107	3	3107	3	0.00
21/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2466	2	2466	2	0.00
21/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2484	2	2484	2	0.00
21/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2448	2	2448	2	0.00
21/11/2019	R197 On 06-February-20			Bond Future	302.32	303.0979	302.3202	303.0979	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
21/11/2019	R197 On 07-May-20			Bond Future	307.89	308.6865	307.8947	308.6865	0.00
21/11/2019	R197 On 06-August-20			Bond Future	305.91	306.7198	305.9132	306.7198	0.00
21/11/2019	R197 On 05-November-20			Bond Future	311.65	312.4755	311.6540	312.4755	0.00
21/11/2019	R202 On 06-February-20			Bond Future	227.43	227.6788	227.4271	227.6788	8,488.00
21/11/2019	R202 On 07-May-20			Bond Future	231.62	231.8767	231.6208	231.8767	0.00
21/11/2019	R202 On 06-August-20			Bond Future	231.85	232.1142	231.8536	232.1142	0.00
21/11/2019	R202 On 05-November-20			Bond Future	236.20	236.4701	236.2047	236.4701	0.00
21/11/2019	R208 On 06-February-20			Bond Future	6.57	102.6510	6.5744	102.6510	11,697.00
21/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	4	0	4	0	0.00
21/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	5	0	5	0	0.00
21/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	5	0	5	0	0.00
21/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	475	0	475	0	0.00
21/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	496	0	496	0	0.00
21/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	486	0	486	0	0.00
21/11/2019	R208 On 07-May-20			Bond Future	6.34	101.1154	6.3388	101.1154	0.00
21/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
21/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
21/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
21/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1315	1	1315	1	0.00
21/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1324	1	1324	1	0.00
21/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1307	1	1307	1	0.00
21/11/2019	R208 On 06-August-20			Bond Future	5.87	102.9840	5.8743	102.9840	0.00
21/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	70	0	70	0	0.00
21/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	72	0	72	0	0.00
21/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	68	0	68	0	0.00
21/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	270	0	270	0	0.00
21/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	266	0	266	0	0.00
21/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	262	0	262	0	0.00
21/11/2019	R208 On 05-November-20			Bond Future	4.77	101.5068	4.7681	101.5068	0.00
21/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	109	0	109	0	0.00
21/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	106	0	106	0	0.00
21/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	104	0	104	0	0.00
21/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	102	0	102	0	0.00
21/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	104	0	104	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
21/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	100	0	100	0	0.00
21/11/2019	R209 On 06-February-20			Bond Future	9.79	73.8330	9.7920	73.8330	107,127.00
21/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	991	1	991	1	0.00
21/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	752	1	752	1	7,500.00
21/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	1014	1	1014	1	0.00
21/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	968	1	968	1	0.00
21/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	2847	3	2847	3	0.00
21/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	2804	3	2804	3	0.00
21/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3290	3	3290	3	0.00
21/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	2762	3	2762	3	0.00
21/11/2019	R209 On 07-May-20			Bond Future	9.86	72.0252	9.8597	72.0252	0.00
21/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1482	1	1482	1	0.00
21/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1532	2	1532	2	0.00
21/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1507	2	1507	2	0.00
21/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4064	4	4064	4	0.00
21/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4023	4	4023	4	0.00
21/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4105	4	4105	4	0.00
21/11/2019	R209 On 06-August-20			Bond Future	9.93	73.3483	9.9277	73.3483	0.00
21/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
21/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
21/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
21/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36055	36	36055	36	0.00
21/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36163	36	36163	36	0.00
21/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	35947	36	35947	36	0.00
21/11/2019	R209 On 05-November-20			Bond Future	9.99	71.5768	9.9940	71.5768	0.00
21/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3857	4	3857	4	0.00
21/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3923	4	3923	4	0.00
21/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3890	4	3890	4	0.00
21/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	3793	4	3793	4	0.00
21/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3765	4	3765	4	0.00
21/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	3820	4	3820	4	0.00
21/11/2019	R210 On 06-February-20			Bond Future	188.75	189.1713	188.7526	189.1713	1,772.00
21/11/2019	R210 On 07-May-20			Bond Future	189.58	190.0093	189.5830	190.0093	0.00
21/11/2019	R210 On 06-August-20			Bond Future	193.16	193.5962	193.1619	193.5962	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
21/11/2019	R210 On 05-November-20			Bond Future	194.06	194.5070	194.0646	194.5070	0.00
21/11/2019	R212 On 06-February-20			Bond Future	161.83	161.8532	161.8320	161.8532	7,763.00
21/11/2019	R212 On 07-May-20			Bond Future	164.82	164.8374	164.8159	164.8374	0.00
21/11/2019	R212 On 06-August-20			Bond Future	165.63	165.6552	165.6335	165.6552	0.00
21/11/2019	R212 On 05-November-20			Bond Future	168.74	168.7639	168.7418	168.7639	0.00
21/11/2019	R213 On 06-February-20			Bond Future	9.35	87.2141	9.3503	87.2141	24,118.00
21/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1424	1	1424	1	0.00
21/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1395	1	1395	1	0.00
21/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1367	1	1367	1	0.00
21/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	1884	2	1884	2	0.00
21/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	1916	2	1916	2	0.00
21/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	1852	2	1852	2	0.00
21/11/2019	R213 On 07-May-20			Bond Future	9.42	85.2491	9.4158	85.2491	0.00
21/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1244	1	1244	1	0.00
21/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1267	1	1267	1	0.00
21/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1290	1	1290	1	0.00
21/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	3691	4	3691	4	0.00
21/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	3769	4	3769	4	0.00
21/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	3730	4	3730	4	0.00
21/11/2019	R213 On 06-August-20			Bond Future	9.48	86.8165	9.4811	86.8165	0.00
21/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2371	2	2371	2	0.00
21/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2429	2	2429	2	0.00
21/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2400	2	2400	2	0.00
21/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3468	3	3468	3	0.00
21/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3438	3	3438	3	0.00
21/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3499	3	3499	3	0.00
21/11/2019	R213 On 05-November-20			Bond Future	9.55	84.8972	9.5489	84.8972	0.00
21/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3638	4	3638	4	0.00
21/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3671	4	3671	4	0.00
21/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3704	4	3704	4	0.00
21/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3354	3	3354	3	0.00
21/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3402	3	3402	3	0.00
21/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3378	3	3378	3	0.00
21/11/2019	R214 On 06-February-20			Bond Future	10.07	72.0144	10.0674	72.0144	17,680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	893	1	893	1	0.00
21/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	938	1	938	1	0.00
21/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3264	3	3264	3	0.00
21/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	529	1	529	1	1,000.00
21/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1287	1	1287	1	1,000.00
21/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	915	1	915	1	0.00
21/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3234	3	3234	3	0.00
21/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4238	4	4238	4	0.00
21/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3188	3	3188	3	0.00
21/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2590	3	2590	3	0.00
21/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3279	3	3279	3	0.00
21/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1031	1	1031	1	1,000.00
21/11/2019	R214 On 07-May-20			Bond Future	10.14	70.0266	10.1357	70.0266	0.00
21/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1611	2	1611	2	0.00
21/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1637	2	1637	2	0.00
21/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	661	1	661	1	1,250.00
21/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2029	2	2029	2	1,250.00
21/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4754	5	4754	5	0.00
21/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1585	2	1585	2	0.00
21/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4136	4	4136	4	0.00
21/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3504	3	3504	3	0.00
21/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6309	6	6309	6	0.00
21/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1510	2	1510	2	1,250.00
21/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4094	4	4094	4	0.00
21/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4053	4	4053	4	0.00
21/11/2019	R214 On 06-August-20			Bond Future	10.20	71.3127	10.2042	71.3127	0.00
21/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2656	3	2656	3	0.00
21/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2687	3	2687	3	0.00
21/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2717	3	2717	3	0.00
21/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4100	4	4100	4	0.00
21/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4170	4	4170	4	0.00
21/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4135	4	4135	4	0.00
21/11/2019	R214 On 05-November-20			Bond Future	10.27	69.3569	10.2738	69.3569	0.00
21/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3992	4	3992	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
21/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	4025	4	4025	4	0.00
21/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3959	4	3959	4	0.00
21/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4171	4	4171	4	0.00
21/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4141	4	4141	4	0.00
21/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4111	4	4111	4	0.00
21/11/2019	R248 On 06-February-20			Bond Future	10.14	91.1028	10.1442	91.1028	93,290.00
21/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	829	1	829	1	0.00
21/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	780	1	780	1	0.00
21/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	804	1	804	1	0.00
21/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4561	5	4561	5	0.00
21/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4434	4	4434	4	0.00
21/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4497	4	4497	4	0.00
21/11/2019	R248 On 07-May-20			Bond Future	10.21	88.3206	10.2146	88.3206	0.00
21/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1755	2	1755	2	0.00
21/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1817	2	1817	2	0.00
21/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1786	2	1786	2	0.00
21/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5435	5	5435	5	0.00
21/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5491	5	5491	5	0.00
21/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5379	5	5379	5	0.00
21/11/2019	R248 On 06-August-20			Bond Future	10.29	89.9425	10.2852	89.9425	0.00
21/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	947	1	947	1	20,640.00
21/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	3754	4	3754	4	0.00
21/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	3834	4	3834	4	0.00
21/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	611	1	611	1	3,000.00
21/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	3794	4	3794	4	0.00
21/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	4561	5	4561	5	0.00
21/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	4520	5	4520	5	0.00
21/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12066	12	12066	12	0.00
21/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	4603	5	4603	5	0.00
21/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	9976	10	9976	10	0.00
21/11/2019	R248 On 05-November-20			Bond Future	10.36	87.1959	10.3570	87.1959	0.00
21/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3783	4	3783	4	0.00
21/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3747	4	3747	4	0.00
21/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3711	4	3711	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
21/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6398	6	6398	6	0.00
21/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6446	6	6446	6	0.00
21/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6351	6	6351	6	0.00