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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	2025 On 01-August-19			Bond Future	135.85	135.9716	135.8456	135.9716	1,622.00
11/06/2019	2025 On 07-November-19			Bond Future	138.58	138.7321	138.5819	138.7321	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
11/06/2019	2025 On 06-February-20			Bond Future	139.79	139.9721	139.7866	139.9721	0.00
11/06/2019	2029 On 01-August-19			Bond Future	103.02	103.1838	103.0167	103.1838	4,132.00
11/06/2019	2029 On 07-November-19			Bond Future	104.00	104.1842	103.9973	104.1842	0.00
11/06/2019	2029 On 06-February-20			Bond Future	106.01	106.2226	106.0078	106.2226	0.00
11/06/2019	2030 On 01-August-19			Bond Future	9.12	91.9936	9.1195	91.9936	53,021.00
11/06/2019	2030 On 01-August-19	8.35	Call	Bond Future	47	0	47	0	2,025.00
11/06/2019	2030 On 01-August-19	9.22	Call	Bond Future	1575	1	1575	1	5,400.00
11/06/2019	2030 On 01-August-19	9.69	Call	Bond Future	3750	3	3750	3	0.00
11/06/2019	2030 On 01-August-19	9.68	Call	Bond Future	3698	3	3698	3	0.00
11/06/2019	2030 On 01-August-19	9.91	Call	Bond Future	4941	4	4941	4	0.00
11/06/2019	2030 On 01-August-19	9.92	Call	Bond Future	4996	4	4996	4	0.00
11/06/2019	2030 On 01-August-19	8.67	Call	Bond Future	246	0	246	0	5,400.00
11/06/2019	2030 On 01-August-19	9.15	Call	Bond Future	1325	1	1325	1	2,025.00
11/06/2019	2030 On 01-August-19	9.90	Call	Bond Future	4885	4	4885	4	0.00
11/06/2019	2030 On 01-August-19	8.77	Call	Bond Future	380	0	380	0	0.00
11/06/2019	2030 On 01-August-19	9.27	Call	Bond Future	1768	1	1768	1	0.00
11/06/2019	2030 On 01-August-19	9.27	Put	Bond Future	822	1	822	1	0.00
11/06/2019	2030 On 01-August-19	8.77	Put	Bond Future	2626	3	2626	3	0.00
11/06/2019	2030 On 01-August-19	9.92	Put	Bond Future	111	0	111	0	0.00
11/06/2019	2030 On 01-August-19	9.90	Put	Bond Future	118	0	118	0	0.00
11/06/2019	2030 On 01-August-19	9.68	Put	Bond Future	240	0	240	0	4,800.00
11/06/2019	2030 On 01-August-19	8.67	Put	Bond Future	3148	4	3148	4	0.00
11/06/2019	2030 On 01-August-19	9.15	Put	Bond Future	1132	1	1132	1	0.00
11/06/2019	2030 On 01-August-19	9.91	Put	Bond Future	114	0	114	0	0.00
11/06/2019	2030 On 01-August-19	9.69	Put	Bond Future	233	0	233	0	5,400.00
11/06/2019	2030 On 01-August-19	9.22	Put	Bond Future	942	1	942	1	0.00
11/06/2019	2030 On 01-August-19	8.35	Put	Bond Future	5089	6	5089	6	0.00
11/06/2019	2030 On 07-November-19			Bond Future	9.18	93.8374	9.1813	93.8374	0.00
11/06/2019	2030 On 07-November-19	9.10	Call	Bond Future	1913	2	1913	2	5,500.00
11/06/2019	2030 On 07-November-19	9.48	Call	Bond Future	3258	3	3258	3	0.00
11/06/2019	2030 On 07-November-19	8.60	Call	Bond Future	706	1	706	1	5,500.00
11/06/2019	2030 On 07-November-19	9.49	Call	Bond Future	3297	3	3297	3	0.00
11/06/2019	2030 On 07-November-19	9.76	Call	Bond Future	4461	4	4461	4	0.00
11/06/2019	2030 On 07-November-19	9.47	Call	Bond Future	3218	3	3218	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
11/06/2019	2030 On 07-November-19	9.12	Call	Bond Future	1975	2	1975	2	0.00
11/06/2019	2030 On 07-November-19	9.70	Call	Bond Future	4193	4	4193	4	0.00
11/06/2019	2030 On 07-November-19	8.57	Call	Bond Future	656	1	656	1	0.00
11/06/2019	2030 On 07-November-19	9.70	Put	Bond Future	1048	1	1048	1	0.00
11/06/2019	2030 On 07-November-19	9.47	Put	Bond Future	1450	2	1450	2	0.00
11/06/2019	2030 On 07-November-19	9.12	Put	Bond Future	2356	3	2356	3	0.00
11/06/2019	2030 On 07-November-19	8.57	Put	Bond Future	4553	5	4553	5	0.00
11/06/2019	2030 On 07-November-19	9.48	Put	Bond Future	1430	2	1430	2	0.00
11/06/2019	2030 On 07-November-19	8.60	Put	Bond Future	4407	5	4407	5	0.00
11/06/2019	2030 On 07-November-19	9.10	Put	Bond Future	2419	3	2419	3	0.00
11/06/2019	2030 On 07-November-19	9.49	Put	Bond Future	1409	2	1409	2	0.00
11/06/2019	2030 On 07-November-19	9.76	Put	Bond Future	963	1	963	1	5,500.00
11/06/2019	2030 On 06-February-20			Bond Future	9.23	91.6424	9.2334	91.6424	0.00
11/06/2019	2030 On 06-February-20	9.14	Call	Bond Future	2455	2	2455	2	0.00
11/06/2019	2030 On 06-February-20	9.15	Call	Bond Future	2486	2	2486	2	0.00
11/06/2019	2030 On 06-February-20	9.16	Call	Bond Future	2517	2	2517	2	0.00
11/06/2019	2030 On 06-February-20	9.16	Put	Bond Future	2965	3	2965	3	0.00
11/06/2019	2030 On 06-February-20	9.14	Put	Bond Future	3025	3	3025	3	0.00
11/06/2019	2030 On 06-February-20	9.15	Put	Bond Future	2995	3	2995	3	0.00
11/06/2019	2032 On 01-August-19			Bond Future	9.39	93.7972	9.3891	93.7972	41,446.00
11/06/2019	2032 On 01-August-19	10.11	Call	Bond Future	4961	4	4961	4	0.00
11/06/2019	2032 On 01-August-19	10.10	Call	Bond Future	4902	4	4902	4	0.00
11/06/2019	2032 On 01-August-19	10.09	Call	Bond Future	4844	4	4844	4	0.00
11/06/2019	2032 On 01-August-19	10.09	Put	Bond Future	188	0	188	0	0.00
11/06/2019	2032 On 01-August-19	10.11	Put	Bond Future	177	0	177	0	0.00
11/06/2019	2032 On 01-August-19	10.10	Put	Bond Future	182	0	182	0	0.00
11/06/2019	2032 On 07-November-19			Bond Future	9.46	91.5157	9.4573	91.5157	0.00
11/06/2019	2032 On 07-November-19	9.72	Call	Bond Future	3446	3	3446	3	0.00
11/06/2019	2032 On 07-November-19	9.71	Call	Bond Future	3404	3	3404	3	0.00
11/06/2019	2032 On 07-November-19	9.70	Call	Bond Future	3363	3	3363	3	0.00
11/06/2019	2032 On 07-November-19	9.71	Put	Bond Future	1716	2	1716	2	0.00
11/06/2019	2032 On 07-November-19	9.70	Put	Bond Future	1740	2	1740	2	0.00
11/06/2019	2032 On 07-November-19	9.72	Put	Bond Future	1691	2	1691	2	0.00
11/06/2019	2032 On 06-February-20			Bond Future	9.51	93.2855	9.5144	93.2855	0.00

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11/06/2019	2032 On 06-February-20	9.39	Call	Bond Future	2682	2	2682	2	0.00
11/06/2019	2032 On 06-February-20	9.40	Call	Bond Future	2715	2	2715	2	0.00
11/06/2019	2032 On 06-February-20	9.38	Call	Bond Future	2650	2	2650	2	0.00
11/06/2019	2032 On 06-February-20	9.38	Put	Bond Future	3551	4	3551	4	0.00
11/06/2019	2032 On 06-February-20	9.39	Put	Bond Future	3516	4	3516	4	0.00
11/06/2019	2032 On 06-February-20	9.40	Put	Bond Future	3481	4	3481	4	0.00
11/06/2019	2033 On 01-August-19			Bond Future	104.32	104.3647	104.3175	104.3647	6,090.00
11/06/2019	2033 On 07-November-19			Bond Future	105.25	105.3141	105.2494	105.3141	0.00
11/06/2019	2033 On 06-February-20			Bond Future	107.28	107.3745	107.2840	107.3745	0.00
11/06/2019	2037 On 01-August-19			Bond Future	9.77	88.7526	9.7728	88.7526	46,825.00
11/06/2019	2037 On 01-August-19	10.29	Call	Bond Future	4232	4	4232	4	0.00
11/06/2019	2037 On 01-August-19	10.31	Call	Bond Future	4352	4	4352	4	0.00
11/06/2019	2037 On 01-August-19	10.30	Call	Bond Future	4292	4	4292	4	0.00
11/06/2019	2037 On 01-August-19	10.30	Put	Bond Future	403	1	403	1	0.00
11/06/2019	2037 On 01-August-19	10.31	Put	Bond Future	392	1	392	1	0.00
11/06/2019	2037 On 01-August-19	10.29	Put	Bond Future	414	1	414	1	0.00
11/06/2019	2037 On 07-November-19			Bond Future	9.84	90.5315	9.8422	90.5315	0.00
11/06/2019	2037 On 07-November-19	9.95	Call	Bond Future	3168	3	3168	3	0.00
11/06/2019	2037 On 07-November-19	9.97	Call	Bond Future	3253	3	3253	3	0.00
11/06/2019	2037 On 07-November-19	9.96	Call	Bond Future	3211	3	3211	3	0.00
11/06/2019	2037 On 07-November-19	9.96	Put	Bond Future	2330	3	2330	3	0.00
11/06/2019	2037 On 07-November-19	9.97	Put	Bond Future	2299	3	2299	3	0.00
11/06/2019	2037 On 07-November-19	9.95	Put	Bond Future	2362	3	2362	3	0.00
11/06/2019	2037 On 06-February-20			Bond Future	9.90	88.0221	9.9027	88.0221	0.00
11/06/2019	2037 On 06-February-20	9.68	Call	Bond Future	2691	2	2691	2	0.00
11/06/2019	2037 On 06-February-20	9.67	Call	Bond Future	2657	2	2657	2	0.00
11/06/2019	2037 On 06-February-20	9.66	Call	Bond Future	2623	2	2623	2	0.00
11/06/2019	2037 On 06-February-20	9.67	Put	Bond Future	4412	5	4412	5	0.00
11/06/2019	2037 On 06-February-20	9.66	Put	Bond Future	4454	5	4454	5	0.00
11/06/2019	2037 On 06-February-20	9.68	Put	Bond Future	4370	5	4370	5	0.00
11/06/2019	2038 On 01-August-19			Bond Future	121.62	121.8706	121.6176	121.8706	11,677.00
11/06/2019	2038 On 07-November-19			Bond Future	124.07	124.3449	124.0673	124.3449	0.00
11/06/2019	2038 On 06-February-20			Bond Future	124.81	125.1193	124.8073	125.1193	0.00
11/06/2019	2040 On 01-August-19			Bond Future	9.87	91.6973	9.8729	91.6973	36,626.00

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11/06/2019	2040 On 01-August-19	10.36	Call	Bond Future	4302	4	4302	4	0.00
11/06/2019	2040 On 01-August-19	10.37	Call	Bond Future	4366	4	4366	4	0.00
11/06/2019	2040 On 01-August-19	10.38	Call	Bond Future	4430	4	4430	4	0.00
11/06/2019	2040 On 01-August-19	10.38	Put	Bond Future	421	1	421	1	0.00
11/06/2019	2040 On 01-August-19	10.36	Put	Bond Future	446	1	446	1	0.00
11/06/2019	2040 On 01-August-19	10.37	Put	Bond Future	433	1	433	1	0.00
11/06/2019	2040 On 07-November-19			Bond Future	9.94	93.5352	9.9425	93.5352	0.00
11/06/2019	2040 On 07-November-19	10.03	Call	Bond Future	3330	3	3330	3	0.00
11/06/2019	2040 On 07-November-19	9.80	Call	Bond Future	2381	2	2381	2	1,260.00
11/06/2019	2040 On 07-November-19	9.30	Call	Bond Future	872	1	872	1	1,260.00
11/06/2019	2040 On 07-November-19	10.04	Call	Bond Future	3375	3	3375	3	0.00
11/06/2019	2040 On 07-November-19	10.05	Call	Bond Future	3420	3	3420	3	0.00
11/06/2019	2040 On 07-November-19	10.05	Put	Bond Future	2558	3	2558	3	0.00
11/06/2019	2040 On 07-November-19	10.03	Put	Bond Future	2627	3	2627	3	0.00
11/06/2019	2040 On 07-November-19	9.80	Put	Bond Future	3544	4	3544	4	0.00
11/06/2019	2040 On 07-November-19	9.30	Put	Bond Future	6308	7	6308	7	0.00
11/06/2019	2040 On 07-November-19	10.04	Put	Bond Future	2592	3	2592	3	0.00
11/06/2019	2040 On 06-February-20			Bond Future	10.00	90.8333	10.0036	90.8333	0.00
11/06/2019	2040 On 06-February-20	9.74	Call	Bond Future	2770	2	2770	2	0.00
11/06/2019	2040 On 06-February-20	9.76	Call	Bond Future	2842	3	2842	3	0.00
11/06/2019	2040 On 06-February-20	9.75	Call	Bond Future	2806	2	2806	2	0.00
11/06/2019	2040 On 06-February-20	9.75	Put	Bond Future	4867	5	4867	5	0.00
11/06/2019	2040 On 06-February-20	9.76	Put	Bond Future	4820	5	4820	5	0.00
11/06/2019	2040 On 06-February-20	9.74	Put	Bond Future	4913	5	4913	5	0.00
11/06/2019	2044 On 01-August-19			Bond Future	9.90	88.7562	9.9012	88.7562	43,862.00
11/06/2019	2044 On 01-August-19	10.39	Call	Bond Future	4385	4	4385	4	0.00
11/06/2019	2044 On 01-August-19	10.53	Call	Bond Future	5305	5	5305	5	0.00
11/06/2019	2044 On 01-August-19	9.39	Call	Bond Future	256	0	256	0	228.00
11/06/2019	2044 On 01-August-19	10.40	Call	Bond Future	4450	4	4450	4	0.00
11/06/2019	2044 On 01-August-19	9.86	Call	Bond Future	1512	1	1512	1	100.00
11/06/2019	2044 On 01-August-19	10.38	Call	Bond Future	4321	4	4321	4	0.00
11/06/2019	2044 On 01-August-19	9.36	Call	Bond Future	219	0	219	0	100.00
11/06/2019	2044 On 01-August-19	9.74	Call	Bond Future	1068	1	1068	1	228.00
11/06/2019	2044 On 01-August-19	10.27	Call	Bond Future	3630	3	3630	3	0.00

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11/06/2019	2044 On 01-August-19	10.27	Put	Bond Future	640	1	640	1	228.00
11/06/2019	2044 On 01-August-19	10.38	Put	Bond Future	471	1	471	1	0.00
11/06/2019	2044 On 01-August-19	9.36	Put	Bond Future	4932	6	4932	6	0.00
11/06/2019	2044 On 01-August-19	10.53	Put	Bond Future	307	0	307	0	100.00
11/06/2019	2044 On 01-August-19	9.39	Put	Bond Future	4697	5	4697	5	0.00
11/06/2019	2044 On 01-August-19	9.74	Put	Bond Future	2430	3	2430	3	0.00
11/06/2019	2044 On 01-August-19	10.40	Put	Bond Future	446	1	446	1	0.00
11/06/2019	2044 On 01-August-19	9.86	Put	Bond Future	1858	2	1858	2	0.00
11/06/2019	2044 On 01-August-19	10.39	Put	Bond Future	458	1	458	1	0.00
11/06/2019	2044 On 07-November-19			Bond Future	9.97	90.5352	9.9682	90.5352	0.00
11/06/2019	2044 On 07-November-19	10.06	Call	Bond Future	3420	3	3420	3	0.00
11/06/2019	2044 On 07-November-19	10.52	Call	Bond Future	5793	5	5793	5	0.00
11/06/2019	2044 On 07-November-19	10.07	Call	Bond Future	3465	3	3465	3	0.00
11/06/2019	2044 On 07-November-19	9.19	Call	Bond Future	622	0	622	0	328.00
11/06/2019	2044 On 07-November-19	9.74	Call	Bond Future	2115	2	2115	2	328.00
11/06/2019	2044 On 07-November-19	10.05	Call	Bond Future	3374	3	3374	3	0.00
11/06/2019	2044 On 07-November-19	10.05	Put	Bond Future	2704	3	2704	3	0.00
11/06/2019	2044 On 07-November-19	9.19	Put	Bond Future	7442	8	7442	8	0.00
11/06/2019	2044 On 07-November-19	9.74	Put	Bond Future	4029	5	4029	5	0.00
11/06/2019	2044 On 07-November-19	10.07	Put	Bond Future	2633	3	2633	3	0.00
11/06/2019	2044 On 07-November-19	10.06	Put	Bond Future	2668	3	2668	3	0.00
11/06/2019	2044 On 07-November-19	10.52	Put	Bond Future	1433	2	1433	2	328.00
11/06/2019	2044 On 06-February-20			Bond Future	10.03	87.9005	10.0268	87.9005	0.00
11/06/2019	2044 On 06-February-20	9.09	Call	Bond Future	917	1	917	1	328.00
11/06/2019	2044 On 06-February-20	9.77	Call	Bond Future	2856	3	2856	3	0.00
11/06/2019	2044 On 06-February-20	9.74	Call	Bond Future	2746	2	2746	2	328.00
11/06/2019	2044 On 06-February-20	9.76	Call	Bond Future	2819	2	2819	2	0.00
11/06/2019	2044 On 06-February-20	10.78	Call	Bond Future	7619	7	7619	7	0.00
11/06/2019	2044 On 06-February-20	9.78	Call	Bond Future	2892	3	2892	3	0.00
11/06/2019	2044 On 06-February-20	9.76	Put	Bond Future	5038	6	5038	6	0.00
11/06/2019	2044 On 06-February-20	9.78	Put	Bond Future	4942	5	4942	5	0.00
11/06/2019	2044 On 06-February-20	10.78	Put	Bond Future	1821	2	1821	2	328.00
11/06/2019	2044 On 06-February-20	9.77	Put	Bond Future	4990	5	4990	5	0.00
11/06/2019	2044 On 06-February-20	9.74	Put	Bond Future	5136	6	5136	6	0.00

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11/06/2019	2044 On 06-February-20	9.09	Put	Bond Future	9134	10	9134	10	0.00
11/06/2019	2046 On 01-August-19			Bond Future	114.70	115.1130	114.7033	115.1130	12,658.00
11/06/2019	2046 On 07-November-19			Bond Future	115.29	115.7302	115.2940	115.7302	0.00
11/06/2019	2046 On 06-February-20			Bond Future	117.52	117.9947	117.5231	117.9947	0.00
11/06/2019	2050 On 01-August-19			Bond Future	117.91	118.3769	117.9079	118.3769	10,989.00
11/06/2019	2050 On 07-November-19			Bond Future	120.28	120.7801	120.2827	120.7801	0.00
11/06/2019	2050 On 06-February-20			Bond Future	120.77	121.3066	120.7714	121.3066	0.00
11/06/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	AL37 On 01-August-19			Index Future	652.33	650.5010	652.3290	650.5010	0.00
11/06/2019	AL37 On 07-November-19			Index Future	665.29	663.5330	665.2940	663.5330	0.00
11/06/2019	AL37 On 06-February-20			Index Future	678.00	676.3570	677.9970	676.3570	0.00
11/06/2019	AL7T On 01-August-19			Index Future	753.50	749.2800	753.5020	749.2800	0.00
11/06/2019	AL7T On 07-November-19			Index Future	768.48	764.2910	768.4780	764.2910	0.00
11/06/2019	AL7T On 06-February-20			Index Future	783.15	779.0620	783.1510	779.0620	0.00
11/06/2019	ALBI On 01-August-19			Index Future	676.33	671.5300	676.3300	671.5300	973.00
11/06/2019	ALBI On 07-November-19			Index Future	689.77	684.9830	689.7730	684.9830	0.00
11/06/2019	ALBI On 06-February-20			Index Future	702.94	698.2210	702.9430	698.2210	0.00
11/06/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C197 On 07-December-23			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
11/06/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2019	ES33 On 01-August-19			Bond Future	10.93	77.8714	10.9305	77.8714	350.00
11/06/2019	ES33 On 07-November-19			Bond Future	11.05	75.6375	11.0507	75.6375	0.00
11/06/2019	ES33 On 06-February-20			Bond Future	11.16	77.1002	11.1609	77.1002	0.00
11/06/2019	ES42 On 01-August-19			Bond Future	11.22	79.4441	11.2245	79.4441	4,919.00
11/06/2019	ES42 On 07-November-19			Bond Future	11.34	76.7705	11.3431	76.7705	0.00
11/06/2019	ES42 On 06-February-20			Bond Future	11.45	78.2555	11.4477	78.2555	0.00
11/06/2019	GOVI On 01-August-19			GOVI	669.42	664.4580	669.4200	664.4580	439.00
11/06/2019	GOVI On 01-August-19	638.69	Call	GOVI	307300	26	307300	26	0.00
11/06/2019	GOVI On 01-August-19	638.68	Call	GOVI	307400	26	307400	26	0.00
11/06/2019	GOVI On 01-August-19	638.67	Call	GOVI	307500	26	307500	26	0.00
11/06/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 07-November-19			GOVI	682.73	677.7700	682.7250	677.7700	0.00
11/06/2019	GOVI On 07-November-19	672.90	Call	GOVI	98250	5	98250	5	0.00
11/06/2019	GOVI On 07-November-19	672.91	Call	GOVI	98150	5	98150	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
11/06/2019	GOVI On 07-November-19	672.92	Call	GOVI	98050	5	98050	5	0.00
11/06/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 06-February-20			GOVI	695.76	690.8680	695.7610	690.8680	0.00
11/06/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
11/06/2019	GOVI On 06-February-20	703.13	Put	GOVI	73690	12	73690	12	0.00
11/06/2019	GOVI On 06-February-20	703.15	Put	GOVI	73890	12	73890	12	0.00
11/06/2019	GOVI On 06-February-20	703.14	Put	GOVI	73790	12	73790	12	0.00
11/06/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2019	IGOV On 01-August-19			Index Future	261.68	262.0250	261.6810	262.0250	815.00
11/06/2019	IGOV On 07-November-19			Index Future	266.95	267.3430	266.9510	267.3430	218.00
11/06/2019	IGOV On 06-February-20			Index Future	272.11	272.5720	272.1100	272.5720	0.00
11/06/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
11/06/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
11/06/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
11/06/2019	IS02 On 20-September-19			Interest Rate Swap	101.85	101.8500	101.8500	101.8500	0.00
11/06/2019	IS02 On 20-December-19			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
11/06/2019	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5700	98.5700	98.5700	0.00
11/06/2019	IS02 On 22-June-20			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
11/06/2019	IS02 On 21-September-20			Interest Rate Swap	98.81	98.8300	98.8100	98.8300	0.00
11/06/2019	IS05 On 17-December-20			Interest Rate Swap	95.44	95.4800	95.4400	95.4800	0.00
11/06/2019	IS05 On 16-March-21			Interest Rate Swap	94.45	94.5100	94.4500	94.5100	0.00
11/06/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.5000	93.4200	93.5000	0.00
11/06/2019	IS05 On 21-September-21			Interest Rate Swap	93.36	93.4600	93.3600	93.4600	0.00
11/06/2019	IS05 On 21-December-21			Interest Rate Swap	95.35	95.4700	95.3500	95.4700	51.00
11/06/2019	IS05 On 15-March-22			Interest Rate Swap	95.30	95.4300	95.3000	95.4300	0.00
11/06/2019	IS05 On 21-June-22			Interest Rate Swap	96.29	96.4400	96.2900	96.4400	0.00
11/06/2019	IS05 On 20-September-22			Interest Rate Swap	100.07	100.2300	100.0700	100.2300	0.00
11/06/2019	IS05 On 20-December-22			Interest Rate Swap	101.18	101.3500	101.1800	101.3500	0.00
11/06/2019	IS05 On 22-March-23			Interest Rate Swap	94.34	94.5200	94.3400	94.5200	0.00
11/06/2019	IS05 On 20-June-23			Interest Rate Swap	100.31	100.4900	100.3100	100.4900	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
11/06/2019	IS05 On 19-September-23			Interest Rate Swap	95.64	95.8200	95.6400	95.8200	0.00
11/06/2019	IS10 On 17-December-25			Interest Rate Swap	91.47	91.7300	91.4700	91.7300	0.00
11/06/2019	IS10 On 16-March-26			Interest Rate Swap	88.36	88.6200	88.3600	88.6200	0.00
11/06/2019	IS10 On 15-June-26			Interest Rate Swap	87.03	87.2900	87.0300	87.2900	0.00
11/06/2019	IS10 On 21-September-26			Interest Rate Swap	89.18	89.4400	89.1800	89.4400	0.00
11/06/2019	IS10 On 21-December-26			Interest Rate Swap	93.00	93.2700	93.0000	93.2700	0.00
11/06/2019	IS10 On 15-March-27			Interest Rate Swap	91.50	91.7800	91.5000	91.7800	0.00
11/06/2019	IS10 On 21-June-27			Interest Rate Swap	93.58	93.8600	93.5800	93.8600	0.00
11/06/2019	IS10 On 20-September-27			Interest Rate Swap	99.09	99.3800	99.0900	99.3800	0.00
11/06/2019	IS10 On 20-December-27			Interest Rate Swap	99.42	99.7200	99.4200	99.7200	0.00
11/06/2019	IS10 On 22-March-28			Interest Rate Swap	92.78	93.0900	92.7800	93.0900	0.00
11/06/2019	IS10 On 20-June-28			Interest Rate Swap	100.09	100.4000	100.0900	100.4000	0.00
11/06/2019	IS10 On 19-September-28			Interest Rate Swap	93.49	93.8200	93.4900	93.8200	0.00
11/06/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/06/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/06/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/06/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/06/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/06/2019	R023 On 01-August-19			Bond Future	7.33	104.3819	7.3295	104.3819	55,899.00
11/06/2019	R023 On 01-August-19	8.93	Call	Bond Future	4840	5	4840	5	0.00
11/06/2019	R023 On 01-August-19	8.95	Call	Bond Future	4899	5	4899	5	0.00
11/06/2019	R023 On 01-August-19	8.94	Call	Bond Future	4869	5	4869	5	0.00
11/06/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R023 On 07-November-19			Bond Future	7.32	102.5410	7.3195	102.5410	0.00
11/06/2019	R023 On 07-November-19	7.98	Call	Bond Future	2124	2	2124	2	0.00
11/06/2019	R023 On 07-November-19	7.99	Call	Bond Future	2149	2	2149	2	0.00
11/06/2019	R023 On 07-November-19	8.00	Call	Bond Future	2174	2	2174	2	0.00
11/06/2019	R023 On 07-November-19	8.00	Put	Bond Future	218	0	218	0	0.00
11/06/2019	R023 On 07-November-19	7.99	Put	Bond Future	222	0	222	0	0.00
11/06/2019	R023 On 07-November-19	7.98	Put	Bond Future	225	0	225	0	0.00
11/06/2019	R023 On 06-February-20			Bond Future	7.29	104.5236	7.2867	104.5236	0.00
11/06/2019	R023 On 06-February-20	7.52	Call	Bond Future	1282	1	1282	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2019	R023 On 06-February-20	7.54	Call	Bond Future	1319	1	1319	1	0.00
11/06/2019	R023 On 06-February-20	7.53	Call	Bond Future	1301	1	1301	1	0.00
11/06/2019	R023 On 06-February-20	7.53	Put	Bond Future	644	1	644	1	0.00
11/06/2019	R023 On 06-February-20	7.54	Put	Bond Future	635	1	635	1	0.00
11/06/2019	R023 On 06-February-20	7.52	Put	Bond Future	652	1	652	1	0.00
11/06/2019	R035 On 01-August-19			Bond Future	9.68	96.5993	9.6757	96.5993	65,619.00
11/06/2019	R035 On 01-August-19	10.24	Call	Bond Future	4474	4	4474	4	0.00
11/06/2019	R035 On 01-August-19	10.23	Call	Bond Future	4413	4	4413	4	0.00
11/06/2019	R035 On 01-August-19	10.22	Call	Bond Future	4352	4	4352	4	0.00
11/06/2019	R035 On 01-August-19	10.23	Put	Bond Future	344	1	344	1	0.00
11/06/2019	R035 On 01-August-19	10.22	Put	Bond Future	354	1	354	1	0.00
11/06/2019	R035 On 01-August-19	10.24	Put	Bond Future	334	0	334	0	0.00
11/06/2019	R035 On 07-November-19			Bond Future	9.75	94.0316	9.7500	94.0316	0.00
11/06/2019	R035 On 07-November-19	8.92	Call	Bond Future	496	0	496	0	3,500.00
11/06/2019	R035 On 07-November-19	9.52	Call	Bond Future	1908	2	1908	2	3,500.00
11/06/2019	R035 On 07-November-19	9.87	Call	Bond Future	3217	3	3217	3	0.00
11/06/2019	R035 On 07-November-19	9.88	Call	Bond Future	3260	3	3260	3	0.00
11/06/2019	R035 On 07-November-19	9.89	Call	Bond Future	3302	3	3302	3	0.00
11/06/2019	R035 On 07-November-19	10.21	Call	Bond Future	4811	4	4811	4	0.00
11/06/2019	R035 On 07-November-19	9.88	Put	Bond Future	2296	3	2296	3	0.00
11/06/2019	R035 On 07-November-19	9.87	Put	Bond Future	2327	3	2327	3	0.00
11/06/2019	R035 On 07-November-19	10.21	Put	Bond Future	1467	2	1467	2	3,500.00
11/06/2019	R035 On 07-November-19	8.92	Put	Bond Future	7009	8	7009	8	0.00
11/06/2019	R035 On 07-November-19	9.52	Put	Bond Future	3649	4	3649	4	0.00
11/06/2019	R035 On 07-November-19	9.89	Put	Bond Future	2265	3	2265	3	0.00
11/06/2019	R035 On 06-February-20			Bond Future	9.82	95.8499	9.8157	95.8499	0.00
11/06/2019	R035 On 06-February-20	9.61	Call	Bond Future	2748	2	2748	2	0.00
11/06/2019	R035 On 06-February-20	9.60	Call	Bond Future	2714	2	2714	2	0.00
11/06/2019	R035 On 06-February-20	9.59	Call	Bond Future	2680	2	2680	2	0.00
11/06/2019	R035 On 06-February-20	9.59	Put	Bond Future	4363	5	4363	5	0.00
11/06/2019	R035 On 06-February-20	9.61	Put	Bond Future	4280	5	4280	5	0.00
11/06/2019	R035 On 06-February-20	9.60	Put	Bond Future	4322	5	4322	5	0.00
11/06/2019	R186 On 01-August-19			Bond Future	8.35	112.4683	8.3477	112.4683	122,577.00
11/06/2019	R186 On 01-August-19	9.52	Call	Bond Future	6586	6	6586	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2019	R186 On 01-August-19	8.30	Call	Bond Future	903	1	903	1	6,000.00
11/06/2019	R186 On 01-August-19	9.05	Call	Bond Future	4097	4	4097	4	6,000.00
11/06/2019	R186 On 01-August-19	8.38	Call	Bond Future	1139	1	1139	1	0.00
11/06/2019	R186 On 01-August-19	9.54	Call	Bond Future	6692	6	6692	6	0.00
11/06/2019	R186 On 01-August-19	8.70	Call	Bond Future	2378	2	2378	2	0.00
11/06/2019	R186 On 01-August-19	9.22	Call	Bond Future	4990	5	4990	5	0.00
11/06/2019	R186 On 01-August-19	9.53	Call	Bond Future	6639	6	6639	6	0.00
11/06/2019	R186 On 01-August-19	10.08	Call	Bond Future	9532	9	9532	9	0.00
11/06/2019	R186 On 01-August-19	8.55	Call	Bond Future	1744	1	1744	1	0.00
11/06/2019	R186 On 01-August-19	8.38	Put	Bond Future	951	1	951	1	0.00
11/06/2019	R186 On 01-August-19	8.70	Put	Bond Future	350	0	350	0	3,100.00
11/06/2019	R186 On 01-August-19	9.54	Put	Bond Future	14	0	14	0	0.00
11/06/2019	R186 On 01-August-19	9.53	Put	Bond Future	15	0	15	0	0.00
11/06/2019	R186 On 01-August-19	9.22	Put	Bond Future	53	0	53	0	0.00
11/06/2019	R186 On 01-August-19	10.08	Put	Bond Future	1	0	1	0	6,000.00
11/06/2019	R186 On 01-August-19	8.55	Put	Bond Future	573	1	573	1	3,100.00
11/06/2019	R186 On 01-August-19	9.05	Put	Bond Future	100	0	100	0	0.00
11/06/2019	R186 On 01-August-19	8.30	Put	Bond Future	1181	1	1181	1	0.00
11/06/2019	R186 On 01-August-19	9.52	Put	Bond Future	16	0	16	0	0.00
11/06/2019	R186 On 07-November-19			Bond Future	8.39	114.7220	8.3929	114.7220	0.00
11/06/2019	R186 On 07-November-19	8.73	Call	Bond Future	2968	3	2968	3	0.00
11/06/2019	R186 On 07-November-19	8.94	Call	Bond Future	3821	3	3821	3	0.00
11/06/2019	R186 On 07-November-19	8.23	Call	Bond Future	1363	1	1363	1	5,000.00
11/06/2019	R186 On 07-November-19	8.96	Call	Bond Future	3906	4	3906	4	0.00
11/06/2019	R186 On 07-November-19	8.95	Call	Bond Future	3863	4	3863	4	0.00
11/06/2019	R186 On 07-November-19	8.96	Put	Bond Future	764	1	764	1	0.00
11/06/2019	R186 On 07-November-19	8.23	Put	Bond Future	2288	3	2288	3	0.00
11/06/2019	R186 On 07-November-19	8.95	Put	Bond Future	776	1	776	1	0.00
11/06/2019	R186 On 07-November-19	8.73	Put	Bond Future	1087	1	1087	1	5,000.00
11/06/2019	R186 On 07-November-19	8.94	Put	Bond Future	788	1	788	1	0.00
11/06/2019	R186 On 06-February-20			Bond Future	8.42	111.6323	8.4247	111.6323	0.00
11/06/2019	R186 On 06-February-20	8.55	Call	Bond Future	2651	2	2651	2	0.00
11/06/2019	R186 On 06-February-20	8.57	Call	Bond Future	2717	2	2717	2	0.00
11/06/2019	R186 On 06-February-20	8.56	Call	Bond Future	2684	2	2684	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2019	R186 On 06-February-20	8.56	Put	Bond Future	1946	2	1946	2	0.00
11/06/2019	R186 On 06-February-20	8.57	Put	Bond Future	1925	2	1925	2	0.00
11/06/2019	R186 On 06-February-20	8.55	Put	Bond Future	1967	2	1967	2	0.00
11/06/2019	R197 On 01-August-19			Bond Future	302.60	302.8068	302.6006	302.8068	2,507.00
11/06/2019	R197 On 07-November-19			Bond Future	308.70	308.9541	308.6955	308.9541	0.00
11/06/2019	R197 On 06-February-20			Bond Future	307.00	307.3344	306.9998	307.3344	0.00
11/06/2019	R202 On 01-August-19			Bond Future	235.73	235.7002	235.7314	235.7002	9,479.00
11/06/2019	R202 On 07-November-19			Bond Future	240.48	240.4851	240.4793	240.4851	0.00
11/06/2019	R202 On 06-February-20			Bond Future	241.06	241.1191	241.0579	241.1191	0.00
11/06/2019	R207 On 01-August-19			Bond Future	5.99	100.9446	5.9949	100.9446	4,891.00
11/06/2019	R207 On 01-August-19	7.33	Call	Bond Future	579	1	579	1	0.00
11/06/2019	R207 On 01-August-19	7.34	Call	Bond Future	584	1	584	1	0.00
11/06/2019	R207 On 01-August-19	7.35	Call	Bond Future	588	1	588	1	0.00
11/06/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R207 On 07-November-19			Bond Future	3.76	102.9676	3.7617	102.9676	0.00
11/06/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
11/06/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
11/06/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
11/06/2019	R207 On 07-November-19	2.06	Put	Bond Future	306	0	306	0	0.00
11/06/2019	R207 On 07-November-19	2.07	Put	Bond Future	304	0	304	0	0.00
11/06/2019	R207 On 07-November-19	2.08	Put	Bond Future	302	0	302	0	0.00
11/06/2019	R208 On 01-August-19			Bond Future	6.43	102.8208	6.4257	102.8208	10,880.00
11/06/2019	R208 On 01-August-19	8.17	Call	Bond Future	2655	3	2655	3	0.00
11/06/2019	R208 On 01-August-19	8.16	Call	Bond Future	2640	3	2640	3	0.00
11/06/2019	R208 On 01-August-19	8.15	Call	Bond Future	2625	3	2625	3	0.00
11/06/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
11/06/2019	R208 On 07-November-19			Bond Future	6.21	101.4766	6.2092	101.4766	0.00
11/06/2019	R208 On 07-November-19	6.84	Call	Bond Future	876	1	876	1	0.00
11/06/2019	R208 On 07-November-19	6.83	Call	Bond Future	864	1	864	1	0.00
11/06/2019	R208 On 07-November-19	6.82	Call	Bond Future	852	1	852	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2019	R208 On 07-November-19	6.83	Put	Bond Future	54	0	54	0	0.00
11/06/2019	R208 On 07-November-19	6.82	Put	Bond Future	55	0	55	0	0.00
11/06/2019	R208 On 07-November-19	6.84	Put	Bond Future	52	0	52	0	0.00
11/06/2019	R208 On 06-February-20			Bond Future	5.86	103.4388	5.8564	103.4388	0.00
11/06/2019	R208 On 06-February-20	6.12	Call	Bond Future	444	0	444	0	0.00
11/06/2019	R208 On 06-February-20	6.13	Call	Bond Future	452	0	452	0	0.00
11/06/2019	R208 On 06-February-20	6.14	Call	Bond Future	460	0	460	0	0.00
11/06/2019	R208 On 06-February-20	6.14	Put	Bond Future	151	0	151	0	0.00
11/06/2019	R208 On 06-February-20	6.12	Put	Bond Future	157	0	157	0	0.00
11/06/2019	R208 On 06-February-20	6.13	Put	Bond Future	154	0	154	0	0.00
11/06/2019	R209 On 01-August-19			Bond Future	9.63	73.7014	9.6264	73.7014	88,660.00
11/06/2019	R209 On 01-August-19	10.15	Call	Bond Future	3612	3	3612	3	0.00
11/06/2019	R209 On 01-August-19	10.17	Call	Bond Future	3715	3	3715	3	0.00
11/06/2019	R209 On 01-August-19	9.30	Call	Bond Future	473	0	473	0	7,560.00
11/06/2019	R209 On 01-August-19	10.16	Call	Bond Future	3664	3	3664	3	0.00
11/06/2019	R209 On 01-August-19	9.80	Call	Bond Future	1969	2	1969	2	7,560.00
11/06/2019	R209 On 01-August-19	10.46	Call	Bond Future	5265	5	5265	5	0.00
11/06/2019	R209 On 01-August-19	10.46	Put	Bond Future	130	0	130	0	7,560.00
11/06/2019	R209 On 01-August-19	10.16	Put	Bond Future	313	0	313	0	0.00
11/06/2019	R209 On 01-August-19	9.30	Put	Bond Future	2641	3	2641	3	0.00
11/06/2019	R209 On 01-August-19	9.80	Put	Bond Future	854	1	854	1	0.00
11/06/2019	R209 On 01-August-19	10.15	Put	Bond Future	322	0	322	0	0.00
11/06/2019	R209 On 01-August-19	10.17	Put	Bond Future	304	0	304	0	0.00
11/06/2019	R209 On 07-November-19			Bond Future	9.69	72.0259	9.6900	72.0259	0.00
11/06/2019	R209 On 07-November-19	9.80	Call	Bond Future	2742	2	2742	2	0.00
11/06/2019	R209 On 07-November-19	9.82	Call	Bond Future	2815	2	2815	2	0.00
11/06/2019	R209 On 07-November-19	9.81	Call	Bond Future	2778	2	2778	2	0.00
11/06/2019	R209 On 07-November-19	9.81	Put	Bond Future	2014	2	2014	2	0.00
11/06/2019	R209 On 07-November-19	9.82	Put	Bond Future	1987	2	1987	2	0.00
11/06/2019	R209 On 07-November-19	9.80	Put	Bond Future	2041	2	2041	2	0.00
11/06/2019	R209 On 06-February-20			Bond Future	9.74	73.4188	9.7437	73.4188	0.00
11/06/2019	R209 On 06-February-20	9.51	Call	Bond Future	2284	2	2284	2	0.00
11/06/2019	R209 On 06-February-20	9.52	Call	Bond Future	2313	2	2313	2	0.00
11/06/2019	R209 On 06-February-20	9.50	Call	Bond Future	2254	2	2254	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2019	R209 On 06-February-20	9.50	Put	Bond Future	3828	4	3828	4	0.00
11/06/2019	R209 On 06-February-20	9.51	Put	Bond Future	3791	4	3791	4	0.00
11/06/2019	R209 On 06-February-20	9.52	Put	Bond Future	3755	4	3755	4	0.00
11/06/2019	R210 On 01-August-19			Bond Future	190.36	190.4872	190.3648	190.4872	2,142.00
11/06/2019	R210 On 07-November-19			Bond Future	191.59	191.7474	191.5923	191.7474	0.00
11/06/2019	R210 On 06-February-20			Bond Future	195.30	195.4992	195.2963	195.4992	0.00
11/06/2019	R212 On 01-August-19			Bond Future	159.79	159.8887	159.7855	159.8887	6,690.00
11/06/2019	R212 On 07-November-19			Bond Future	163.00	163.1348	163.0040	163.1348	0.00
11/06/2019	R212 On 06-February-20			Bond Future	163.91	164.0803	163.9090	164.0803	0.00
11/06/2019	R213 On 01-August-19			Bond Future	9.25	86.5927	9.2512	86.5927	17,378.00
11/06/2019	R213 On 01-August-19	9.98	Call	Bond Future	4556	4	4556	4	0.00
11/06/2019	R213 On 01-August-19	10.00	Call	Bond Future	4663	4	4663	4	0.00
11/06/2019	R213 On 01-August-19	9.99	Call	Bond Future	4609	4	4609	4	0.00
11/06/2019	R213 On 01-August-19	9.98	Put	Bond Future	160	0	160	0	0.00
11/06/2019	R213 On 01-August-19	10.00	Put	Bond Future	150	0	150	0	0.00
11/06/2019	R213 On 01-August-19	9.99	Put	Bond Future	155	0	155	0	0.00
11/06/2019	R213 On 07-November-19			Bond Future	9.32	84.7759	9.3171	84.7759	0.00
11/06/2019	R213 On 07-November-19	9.58	Call	Bond Future	3085	3	3085	3	0.00
11/06/2019	R213 On 07-November-19	9.60	Call	Bond Future	3163	3	3163	3	0.00
11/06/2019	R213 On 07-November-19	9.59	Call	Bond Future	3124	3	3124	3	0.00
11/06/2019	R213 On 07-November-19	9.58	Put	Bond Future	1490	2	1490	2	0.00
11/06/2019	R213 On 07-November-19	9.60	Put	Bond Future	1448	2	1448	2	0.00
11/06/2019	R213 On 07-November-19	9.59	Put	Bond Future	1469	2	1469	2	0.00
11/06/2019	R213 On 06-February-20			Bond Future	9.37	86.4151	9.3742	86.4151	0.00
11/06/2019	R213 On 06-February-20	9.28	Call	Bond Future	2436	2	2436	2	0.00
11/06/2019	R213 On 06-February-20	9.27	Call	Bond Future	2406	2	2406	2	0.00
11/06/2019	R213 On 06-February-20	9.26	Call	Bond Future	2375	2	2375	2	0.00
11/06/2019	R213 On 06-February-20	9.27	Put	Bond Future	3039	3	3039	3	0.00
11/06/2019	R213 On 06-February-20	9.26	Put	Bond Future	3069	3	3069	3	0.00
11/06/2019	R213 On 06-February-20	9.28	Put	Bond Future	3008	3	3008	3	0.00
11/06/2019	R214 On 01-August-19			Bond Future	9.86	72.3344	9.8571	72.3344	10,625.00
11/06/2019	R214 On 01-August-19	10.33	Call	Bond Future	3523	3	3523	3	0.00
11/06/2019	R214 On 01-August-19	10.34	Call	Bond Future	3574	3	3574	3	0.00
11/06/2019	R214 On 01-August-19	10.32	Call	Bond Future	3472	3	3472	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
11/06/2019	R214 On 01-August-19	10.32	Put	Bond Future	463	1	463	1	0.00
11/06/2019	R214 On 01-August-19	10.33	Put	Bond Future	452	1	452	1	0.00
11/06/2019	R214 On 01-August-19	10.34	Put	Bond Future	440	1	440	1	0.00
11/06/2019	R214 On 07-November-19			Bond Future	9.92	70.4856	9.9247	70.4856	0.00
11/06/2019	R214 On 07-November-19	10.01	Call	Bond Future	2788	2	2788	2	0.00
11/06/2019	R214 On 07-November-19	10.00	Call	Bond Future	2751	2	2751	2	0.00
11/06/2019	R214 On 07-November-19	10.02	Call	Bond Future	2824	2	2824	2	0.00
11/06/2019	R214 On 07-November-19	10.00	Put	Bond Future	2253	3	2253	3	0.00
11/06/2019	R214 On 07-November-19	10.01	Put	Bond Future	2224	3	2224	3	0.00
11/06/2019	R214 On 07-November-19	10.02	Put	Bond Future	2195	3	2195	3	0.00
11/06/2019	R214 On 06-February-20			Bond Future	9.98	71.8485	9.9844	71.8485	0.00
11/06/2019	R214 On 06-February-20	9.71	Call	Bond Future	2313	2	2313	2	0.00
11/06/2019	R214 On 06-February-20	9.73	Call	Bond Future	2373	2	2373	2	0.00
11/06/2019	R214 On 06-February-20	9.72	Call	Bond Future	2343	2	2343	2	0.00
11/06/2019	R214 On 06-February-20	9.72	Put	Bond Future	4118	5	4118	5	0.00
11/06/2019	R214 On 06-February-20	9.73	Put	Bond Future	4080	4	4080	4	0.00
11/06/2019	R214 On 06-February-20	9.71	Put	Bond Future	4157	5	4157	5	0.00
11/06/2019	R248 On 01-August-19			Bond Future	9.85	92.3393	9.8519	92.3393	102,651.00
11/06/2019	R248 On 01-August-19	10.36	Call	Bond Future	4691	4	4691	4	0.00
11/06/2019	R248 On 01-August-19	10.35	Call	Bond Future	4625	4	4625	4	0.00
11/06/2019	R248 On 01-August-19	10.34	Call	Bond Future	4559	4	4559	4	0.00
11/06/2019	R248 On 01-August-19	10.35	Put	Bond Future	498	1	498	1	0.00
11/06/2019	R248 On 01-August-19	10.34	Put	Bond Future	511	1	511	1	0.00
11/06/2019	R248 On 01-August-19	10.36	Put	Bond Future	485	1	485	1	0.00
11/06/2019	R248 On 07-November-19			Bond Future	9.92	89.7497	9.9189	89.7497	48.00
11/06/2019	R248 On 07-November-19	10.03	Call	Bond Future	3588	3	3588	3	0.00
11/06/2019	R248 On 07-November-19	10.02	Call	Bond Future	3540	3	3540	3	0.00
11/06/2019	R248 On 07-November-19	10.01	Call	Bond Future	3493	3	3493	3	0.00
11/06/2019	R248 On 07-November-19	10.02	Put	Bond Future	2685	3	2685	3	0.00
11/06/2019	R248 On 07-November-19	10.01	Put	Bond Future	2722	3	2722	3	0.00
11/06/2019	R248 On 07-November-19	10.03	Put	Bond Future	2649	3	2649	3	0.00
11/06/2019	R248 On 06-February-20			Bond Future	9.98	91.4852	9.9782	91.4852	0.00
11/06/2019	R248 On 06-February-20	9.71	Call	Bond Future	2864	2	2864	2	0.00
11/06/2019	R248 On 06-February-20	9.72	Call	Bond Future	2902	3	2902	3	0.00



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11/06/2019	R248 On 06-February-20	9.70	Call	Bond Future	2826	2	2826	2	0.00
11/06/2019	R248 On 06-February-20	9.72	Put	Bond Future	5126	6	5126	6	0.00
11/06/2019	R248 On 06-February-20	9.70	Put	Bond Future	5226	6	5226	6	0.00
11/06/2019	R248 On 06-February-20	9.71	Put	Bond Future	5176	6	5176	6	0.00