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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	2025 On 07-November-19			Bond Future	137.41	137.4169	137.4127	137.4169	1,461.00
11/09/2019	2025 On 06-February-20			Bond Future	138.44	138.4421	138.4381	138.4421	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
11/09/2019	2025 On 07-May-20			Bond Future	141.02	141.0194	141.0153	141.0194	0.00
11/09/2019	2029 On 07-November-19			Bond Future	101.84	102.0133	101.8370	102.0133	4,260.00
11/09/2019	2029 On 06-February-20			Bond Future	103.69	103.8686	103.6893	103.8686	0.00
11/09/2019	2029 On 07-May-20			Bond Future	104.51	104.6896	104.5070	104.6896	0.00
11/09/2019	2030 On 07-November-19			Bond Future	8.90	96.4905	8.8959	96.4905	73,011.00
11/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	3894	4	3894	4	0.00
11/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	521	1	521	1	5,500.00
11/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2059	2	2059	2	5,500.00
11/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	2978	3	2978	3	0.00
11/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	3947	4	3947	4	0.00
11/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5410	6	5410	6	0.00
11/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2503	3	2503	3	0.00
11/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	2737	3	2737	3	0.00
11/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	231	0	231	0	0.00
11/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	3842	4	3842	4	0.00
11/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5080	5	5080	5	0.00
11/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	5903	6	5903	6	0.00
11/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	467	0	467	0	0.00
11/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2145	2	2145	2	0.00
11/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1470	2	1470	2	0.00
11/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3226	3	3226	3	0.00
11/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	395	0	395	0	2,500.00
11/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	519	0	519	0	5,333.00
11/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	1126	1	1126	1	5,000.00
11/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	734	1	734	1	0.00
11/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	143	0	143	0	0.00
11/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	281	0	281	0	0.00
11/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	84	0	84	0	2,500.00
11/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2571	2	2571	2	0.00
11/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	773	1	773	1	0.00
11/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	273	0	273	0	0.00
11/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2428	2	2428	2	0.00
11/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	265	0	265	0	0.00
11/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	119	0	119	0	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	594	1	594	1	2,750.00
11/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3456	3	3456	3	0.00
11/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	453	0	453	0	2,750.00
11/09/2019	2030 On 06-February-20			Bond Future	8.95	94.2132	8.9548	94.2132	0.00
11/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2333	2	2333	2	5,820.00
11/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	2835	3	2835	3	0.00
11/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	759	1	759	1	5,820.00
11/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	2873	3	2873	3	0.00
11/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	2910	3	2910	3	0.00
11/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1642	2	1642	2	0.00
11/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1689	2	1689	2	0.00
11/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	4304	4	4304	4	0.00
11/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1665	2	1665	2	0.00
11/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	2051	2	2051	2	0.00
11/09/2019	2030 On 07-May-20			Bond Future	9.01	95.9451	9.0124	95.9451	0.00
11/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2118	2	2118	2	0.00
11/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2090	2	2090	2	0.00
11/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2061	2	2061	2	0.00
11/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3463	3	3463	3	0.00
11/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3496	3	3496	3	0.00
11/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3429	3	3429	3	0.00
11/09/2019	2032 On 07-November-19			Bond Future	9.27	93.7564	9.2660	93.7564	47,957.00
11/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3517	4	3517	4	0.00
11/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3463	4	3463	4	0.00
11/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3410	4	3410	4	0.00
11/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	467	0	467	0	0.00
11/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	479	0	479	0	0.00
11/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	454	0	454	0	0.00
11/09/2019	2032 On 06-February-20			Bond Future	9.33	95.4387	9.3323	95.4387	0.00
11/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	2694	3	2694	3	0.00
11/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	2731	3	2731	3	0.00
11/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2657	3	2657	3	0.00
11/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2334	2	2334	2	0.00
11/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2304	2	2304	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
11/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2273	2	2273	2	0.00
11/09/2019	2032 On 07-May-20			Bond Future	9.40	93.0330	9.3959	93.0330	0.00
11/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2434	2	2434	2	0.00
11/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2495	3	2495	3	0.00
11/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2464	3	2464	3	0.00
11/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3921	4	3921	4	0.00
11/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3883	4	3883	4	0.00
11/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3958	4	3958	4	0.00
11/09/2019	2033 On 07-November-19			Bond Future	102.62	102.7359	102.6168	102.7359	6,260.00
11/09/2019	2033 On 06-February-20			Bond Future	104.48	104.6043	104.4833	104.6043	0.00
11/09/2019	2033 On 07-May-20			Bond Future	105.23	105.3560	105.2328	105.3560	0.00
11/09/2019	2037 On 07-November-19			Bond Future	9.67	92.8202	9.6672	92.8202	60,745.00
11/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	2949	3	2949	3	0.00
11/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3056	3	3056	3	0.00
11/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3003	3	3003	3	0.00
11/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	790	1	790	1	0.00
11/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	770	1	770	1	0.00
11/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	811	1	811	1	0.00
11/09/2019	2037 On 06-February-20			Bond Future	9.74	90.2265	9.7362	90.2265	0.00
11/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	2603	3	2603	3	0.00
11/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2565	3	2565	3	0.00
11/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2527	3	2527	3	0.00
11/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	3069	3	3069	3	0.00
11/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	3108	3	3108	3	0.00
11/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	3031	3	3031	3	0.00
11/09/2019	2037 On 07-May-20			Bond Future	9.80	91.8851	9.8040	91.8851	0.00
11/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	2835	3	2835	3	0.00
11/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	2870	3	2870	3	0.00
11/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	2905	3	2905	3	0.00
11/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	4376	4	4376	4	0.00
11/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	4460	4	4460	4	0.00
11/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	4418	4	4418	4	0.00
11/09/2019	2038 On 07-November-19			Bond Future	120.53	120.8841	120.5346	120.8841	21,859.00
11/09/2019	2038 On 06-February-20			Bond Future	121.07	121.4242	121.0689	121.4242	0.00

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11/09/2019	2038 On 07-May-20			Bond Future	123.32	123.6848	123.3228	123.6848	0.00
11/09/2019	2040 On 07-November-19			Bond Future	9.82	95.3649	9.8182	95.3649	40,851.00
11/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	2801	3	2801	3	0.00
11/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	2856	3	2856	3	0.00
11/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	1699	2	1699	2	1,260.00
11/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	311	0	311	0	1,260.00
11/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	2910	3	2910	3	0.00
11/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	1034	1	1034	1	0.00
11/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	1084	1	1084	1	0.00
11/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1849	2	1849	2	0.00
11/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	4733	5	4733	5	0.00
11/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	1059	1	1059	1	0.00
11/09/2019	2040 On 06-February-20			Bond Future	9.89	92.5663	9.8888	92.5663	0.00
11/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	77	0	77	0	0.00
11/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2403	2	2403	2	0.00
11/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2480	2	2480	2	0.00
11/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	451	0	451	0	0.00
11/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2442	2	2442	2	0.00
11/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3579	4	3579	4	0.00
11/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3535	4	3535	4	0.00
11/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	8132	8	8132	8	0.00
11/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3623	4	3623	4	0.00
11/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	13519	14	13519	14	0.00
11/09/2019	2040 On 07-May-20			Bond Future	9.96	94.2679	9.9583	94.2679	0.00
11/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3041	3	3041	3	0.00
11/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3004	3	3004	3	0.00
11/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	2966	3	2966	3	0.00
11/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4824	5	4824	5	0.00
11/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4734	5	4734	5	0.00
11/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4778	5	4778	5	0.00
11/09/2019	2044 On 07-November-19			Bond Future	9.87	92.2505	9.8668	92.2505	38,111.00
11/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	2764	3	2764	3	0.00
11/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	5583	6	5583	6	0.00
11/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	2711	3	2711	3	0.00

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11/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	2819	3	2819	3	0.00
11/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	146	0	146	0	328.00
11/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1314	1	1314	1	328.00
11/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	1199	1	1199	1	0.00
11/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	6123	6	6123	6	0.00
11/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	1144	1	1144	1	0.00
11/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	2386	2	2386	2	0.00
11/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	1171	1	1171	1	0.00
11/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	381	0	381	0	328.00
11/09/2019	2044 On 06-February-20			Bond Future	9.94	89.5213	9.9351	89.5213	0.00
11/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2402	2	2402	2	0.00
11/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	535	1	535	1	328.00
11/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2289	2	2289	2	328.00
11/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2364	2	2364	2	0.00
11/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	7561	8	7561	8	0.00
11/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2440	2	2440	2	0.00
11/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3831	4	3831	4	0.00
11/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3738	4	3738	4	0.00
11/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	1011	1	1011	1	328.00
11/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3784	4	3784	4	0.00
11/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3926	4	3926	4	0.00
11/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	8001	8	8001	8	0.00
11/09/2019	2044 On 07-May-20			Bond Future	10.00	91.1670	10.0022	91.1670	0.00
11/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3101	3	3101	3	0.00
11/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3177	3	3177	3	0.00
11/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1407	1	1407	1	556.00
11/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1591	2	1591	2	100.00
11/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	3862	4	3862	4	100.00
11/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3139	3	3139	3	0.00
11/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	3572	4	3572	4	556.00
11/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9173	9	9173	9	0.00
11/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	9541	10	9541	10	0.00
11/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4816	5	4816	5	0.00
11/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7828	8	7828	8	0.00

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11/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	4331	4	4331	4	0.00
11/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	4044	4	4044	4	0.00
11/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1472	1	1472	1	556.00
11/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1352	1	1352	1	100.00
11/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4862	5	4862	5	0.00
11/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	7374	7	7374	7	0.00
11/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4770	5	4770	5	0.00
11/09/2019	2046 On 07-November-19			Bond Future	111.01	111.3200	111.0145	111.3200	17,994.00
11/09/2019	2046 On 06-February-20			Bond Future	113.03	113.3445	113.0338	113.3445	0.00
11/09/2019	2046 On 07-May-20			Bond Future	113.39	113.7064	113.3897	113.7064	0.00
11/09/2019	2050 On 07-November-19			Bond Future	115.82	115.8214	115.8211	115.8214	12,916.00
11/09/2019	2050 On 06-February-20			Bond Future	116.09	116.0921	116.0923	116.0921	0.00
11/09/2019	2050 On 07-May-20			Bond Future	118.25	118.2534	118.2534	118.2534	0.00
11/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	AL37 On 07-November-19			Index Future	668.14	668.3170	668.1420	668.3170	0.00
11/09/2019	AL37 On 06-February-20			Index Future	680.13	680.3100	680.1320	680.3100	0.00
11/09/2019	AL37 On 07-May-20			Index Future	692.63	692.8150	692.6340	692.8150	0.00
11/09/2019	AL7T On 07-November-19			Index Future	778.86	780.2370	778.8620	780.2370	120.00
11/09/2019	AL7T On 06-February-20			Index Future	792.84	794.2380	792.8390	794.2380	0.00
11/09/2019	AL7T On 07-May-20			Index Future	807.41	808.8370	807.4120	808.8370	0.00
11/09/2019	ALBI On 07-November-19			Index Future	697.26	698.0370	697.2630	698.0370	220.00
11/09/2019	ALBI On 06-February-20			Index Future	709.78	710.5630	709.7760	710.5630	0.00
11/09/2019	ALBI On 07-May-20			Index Future	722.82	723.6240	722.8220	723.6240	0.00
11/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C040 On 31-January-40			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
11/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2019	ES33 On 07-November-19			Bond Future	10.81	77.8108	10.8054	77.8108	350.00
11/09/2019	ES33 On 06-February-20			Bond Future	10.92	79.2070	10.9222	79.2070	0.00
11/09/2019	ES33 On 07-May-20			Bond Future	11.04	76.8691	11.0352	76.8691	0.00
11/09/2019	ES42 On 07-November-19			Bond Future	11.16	78.6616	11.1602	78.6616	4,919.00
11/09/2019	ES42 On 06-February-20			Bond Future	11.27	80.0728	11.2723	80.0728	0.00
11/09/2019	ES42 On 07-May-20			Bond Future	11.39	77.2802	11.3854	77.2802	0.00
11/09/2019	GOVI On 07-November-19			GOVI	690.27	691.0540	690.2690	691.0540	1,198.00
11/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	173690	18	173690	18	0.00
11/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	173590	18	173590	18	0.00
11/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	173490	18	173490	18	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
11/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 06-February-20			GOVI	702.66	703.4540	702.6560	703.4540	0.00
11/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	4740	0	4740	0	0.00
11/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	4940	0	4940	0	0.00
11/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	4840	0	4840	0	0.00
11/09/2019	GOVI On 07-May-20			GOVI	715.57	716.3850	715.5720	716.3850	0.00
11/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
11/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	44280	4	44280	4	0.00
11/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	44080	4	44080	4	0.00
11/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	44180	4	44180	4	0.00
11/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2019	IGOV On 07-November-19			Index Future	262.17	262.3990	262.1700	262.3990	1,017.00
11/09/2019	IGOV On 06-February-20			Index Future	266.94	267.1720	266.9380	267.1720	0.00
11/09/2019	IGOV On 07-May-20			Index Future	271.91	272.1460	271.9080	272.1460	0.00
11/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
11/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
11/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
11/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5400	98.5400	98.5400	0.00
11/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.92	101.9300	101.9200	101.9300	0.00
11/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.70	98.7100	98.7000	98.7100	0.00
11/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.26	95.2800	95.2600	95.2800	0.00
11/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.20	94.2200	94.2000	94.2200	0.00
11/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.08	93.1100	93.0800	93.1100	0.00
11/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.95	92.9800	92.9500	92.9800	0.00
11/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.88	94.9200	94.8800	94.9200	51.00
11/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.77	94.8100	94.7700	94.8100	0.00
11/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.71	95.7400	95.7100	95.7400	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
11/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.42	99.4500	99.4200	99.4500	0.00
11/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.47	100.4900	100.4700	100.4900	0.00
11/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.55	93.5600	93.5500	93.5600	0.00
11/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.46	99.4600	99.4600	99.4600	0.00
11/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.70	94.6900	94.7000	94.6900	0.00
11/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.80	89.7700	89.8000	89.7700	0.00
11/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.60	86.5600	86.6000	86.5600	0.00
11/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.19	85.1400	85.1900	85.1400	0.00
11/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.31	87.2400	87.3100	87.2400	0.00
11/09/2019	IS10 On 21-December-26			Interest Rate Swap	91.12	91.0500	91.1200	91.0500	0.00
11/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.56	89.5000	89.5600	89.5000	0.00
11/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.62	91.5600	91.6200	91.5600	0.00
11/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.14	97.0900	97.1400	97.0900	0.00
11/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.47	97.4100	97.4700	97.4100	0.00
11/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.77	90.6900	90.7700	90.6900	0.00
11/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.15	98.0600	98.1500	98.0600	0.00
11/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.49	91.3900	91.4900	91.3900	0.00
11/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/09/2019	R023 On 07-November-19			Bond Future	7.27	102.9417	7.2661	102.9417	53,397.00
11/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2092	2	2092	2	0.00
11/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2147	2	2147	2	0.00
11/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2120	2	2120	2	0.00
11/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	38	0	38	0	0.00
11/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	36	0	36	0	0.00
11/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	37	0	37	0	0.00
11/09/2019	R023 On 06-February-20			Bond Future	7.27	104.7888	7.2721	104.7888	0.00
11/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1144	1	1144	1	0.00
11/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1183	1	1183	1	0.00
11/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1164	1	1164	1	0.00
11/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	467	0	467	0	0.00
11/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	460	0	460	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
11/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	475	0	475	0	0.00
11/09/2019	R023 On 07-May-20			Bond Future	7.25	102.7822	7.2486	102.7822	0.00
11/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	447	0	447	0	0.00
11/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	458	0	458	0	0.00
11/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	436	0	436	0	0.00
11/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1343	1	1343	1	0.00
11/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1329	1	1329	1	0.00
11/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1314	1	1314	1	0.00
11/09/2019	R035 On 07-November-19			Bond Future	9.53	96.6883	9.5295	96.6883	93,932.00
11/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	171	0	171	0	3,500.00
11/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3262	3	3262	3	0.00
11/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1579	2	1579	2	3,500.00
11/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3318	3	3318	3	0.00
11/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3374	3	3374	3	0.00
11/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	5300	5	5300	5	0.00
11/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	686	1	686	1	0.00
11/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	704	1	704	1	0.00
11/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	288	0	288	0	3,500.00
11/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	5016	5	5016	5	0.00
11/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1652	2	1652	2	0.00
11/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	669	1	669	1	0.00
11/09/2019	R035 On 06-February-20			Bond Future	9.60	98.4233	9.6026	98.4233	0.00
11/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	2830	3	2830	3	0.00
11/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	2790	3	2790	3	0.00
11/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	2751	3	2751	3	0.00
11/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2846	3	2846	3	0.00
11/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2774	3	2774	3	0.00
11/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2810	3	2810	3	0.00
11/09/2019	R035 On 07-May-20			Bond Future	9.67	95.7288	9.6667	95.7288	0.00
11/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1668	2	1668	2	5,000.00
11/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	3844	4	3844	4	5,000.00
11/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	2787	3	2787	3	0.00
11/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	2858	3	2858	3	0.00
11/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	8747	9	8747	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	2822	3	2822	3	0.00
11/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	4266	4	4266	4	0.00
11/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	3227	3	3227	3	0.00
11/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	4185	4	4185	4	0.00
11/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1170	1	1170	1	5,000.00
11/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	4226	4	4226	4	0.00
11/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5944	6	5944	6	0.00
11/09/2019	R035 On 06-August-20			Bond Future	9.73	97.5116	9.7299	97.5116	0.00
11/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2434	3	2434	3	24,761.00
11/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	5588	6	5588	6	0.00
11/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	5548	6	5548	6	0.00
11/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	5629	6	5629	6	0.00
11/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	4241	4	4241	4	0.00
11/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	4179	4	4179	4	0.00
11/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	8014	8	8014	8	0.00
11/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	4210	4	4210	4	0.00
11/09/2019	R186 On 07-November-19			Bond Future	8.18	116.5812	8.1833	116.5812	127,439.00
11/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1235	1	1235	1	3,750.00
11/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3255	3	3255	3	0.00
11/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1171	1	1171	1	4,955.00
11/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4311	4	4311	4	0.00
11/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1078	1	1078	1	0.00
11/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4413	5	4413	5	0.00
11/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4362	5	4362	5	0.00
11/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	81	0	81	0	0.00
11/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	904	1	904	1	0.00
11/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	983	1	983	1	7,500.00
11/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	84	0	84	0	0.00
11/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	182	0	182	0	4,955.00
11/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	87	0	87	0	0.00
11/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	854	1	854	1	3,750.00
11/09/2019	R186 On 06-February-20			Bond Future	8.23	113.3690	8.2283	113.3690	0.00
11/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1478	2	1478	2	1,007.00
11/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	2888	3	2888	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
11/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2701	3	2701	3	0.00
11/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	2964	3	2964	3	0.00
11/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	4755	5	4755	5	0.00
11/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	2926	3	2926	3	0.00
11/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	1106	1	1106	1	0.00
11/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	579	1	579	1	1,007.00
11/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1207	1	1207	1	1,007.00
11/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	1090	1	1090	1	0.00
11/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	2136	2	2136	2	0.00
11/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	1122	1	1122	1	0.00
11/09/2019	R186 On 07-May-20			Bond Future	8.27	115.4531	8.2676	115.4531	0.00
11/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1730	2	1730	2	0.00
11/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4636	5	4636	5	0.00
11/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2291	2	2291	2	6,000.00
11/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1756	2	1756	2	0.00
11/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	699	1	699	1	6,000.00
11/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1703	2	1703	2	0.00
11/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2771	3	2771	3	0.00
11/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4358	4	4358	4	0.00
11/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1153	1	1153	1	6,000.00
11/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2225	2	2225	2	0.00
11/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2714	3	2714	3	0.00
11/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2743	3	2743	3	0.00
11/09/2019	R197 On 07-November-19			Bond Future	308.87	309.0061	308.8698	309.0061	2,507.00
11/09/2019	R197 On 06-February-20			Bond Future	306.83	306.9678	306.8298	306.9678	40.00
11/09/2019	R197 On 07-May-20			Bond Future	312.54	312.6825	312.5417	312.6825	0.00
11/09/2019	R202 On 07-November-19			Bond Future	233.16	233.5480	233.1593	233.5480	9,089.00
11/09/2019	R202 On 06-February-20			Bond Future	233.33	233.7277	233.3328	233.7277	0.00
11/09/2019	R202 On 07-May-20			Bond Future	237.68	238.0789	237.6765	238.0789	0.00
11/09/2019	R207 On 07-November-19			Bond Future	6.63	102.4364	6.6315	102.4364	3,884.00
11/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
11/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
11/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
11/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	818	1	818	1	0.00

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11/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	816	1	816	1	0.00
11/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	815	1	815	1	0.00
11/09/2019	R208 On 07-November-19			Bond Future	6.57	101.0205	6.5711	101.0205	10,069.00
11/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	389	0	389	0	0.00
11/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	378	0	378	0	0.00
11/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	367	0	367	0	0.00
11/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	41	0	41	0	0.00
11/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	43	0	43	0	0.00
11/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	40	0	40	0	0.00
11/09/2019	R208 On 06-February-20			Bond Future	6.41	102.8331	6.4084	102.8331	0.00
11/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	48	0	48	0	0.00
11/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	50	0	50	0	0.00
11/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	53	0	53	0	0.00
11/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	344	0	344	0	0.00
11/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	360	0	360	0	0.00
11/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	352	0	352	0	0.00
11/09/2019	R208 On 07-May-20			Bond Future	6.10	101.3197	6.1028	101.3197	0.00
11/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
11/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
11/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
11/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1115	1	1115	1	0.00
11/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1123	1	1123	1	0.00
11/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1106	1	1106	1	0.00
11/09/2019	R209 On 07-November-19			Bond Future	9.53	73.8886	9.5336	73.8886	89,254.00
11/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2458	3	2458	3	0.00
11/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1290	1	1290	1	5,000.00
11/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	159	0	159	0	8,000.00
11/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	807	1	807	1	8,000.00
11/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	2548	3	2548	3	0.00
11/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2324	2	2324	2	0.00
11/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	2503	3	2503	3	0.00
11/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	723	1	723	1	0.00
11/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	2159	2	2159	2	0.00
11/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	706	1	706	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
11/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	798	1	798	1	8,000.00
11/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	4345	4	4345	4	0.00
11/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	741	1	741	1	0.00
11/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1510	1	1510	1	0.00
11/09/2019	R209 On 06-February-20			Bond Future	9.60	75.2144	9.5957	75.2144	0.00
11/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2176	2	2176	2	0.00
11/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2208	2	2208	2	0.00
11/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2144	2	2144	2	0.00
11/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2768	3	2768	3	0.00
11/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2734	3	2734	3	0.00
11/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2701	3	2701	3	0.00
11/09/2019	R209 On 07-May-20			Bond Future	9.66	73.4455	9.6553	73.4455	0.00
11/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2411	2	2411	2	0.00
11/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2472	3	2472	3	0.00
11/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2441	3	2441	3	0.00
11/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3707	4	3707	4	0.00
11/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3673	4	3673	4	0.00
11/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3742	4	3742	4	0.00
11/09/2019	R210 On 07-November-19			Bond Future	189.44	189.4464	189.4419	189.4464	2,132.00
11/09/2019	R210 On 06-February-20			Bond Future	192.89	192.8917	192.8877	192.8917	0.00
11/09/2019	R210 On 07-May-20			Bond Future	193.83	193.8324	193.8283	193.8324	0.00
11/09/2019	R212 On 07-November-19			Bond Future	162.61	162.5875	162.6122	162.5875	7,384.00
11/09/2019	R212 On 06-February-20			Bond Future	163.32	163.2984	163.3242	163.2984	0.00
11/09/2019	R212 On 07-May-20			Bond Future	166.36	166.3385	166.3646	166.3385	0.00
11/09/2019	R213 On 07-November-19			Bond Future	9.09	86.9707	9.0949	86.9707	21,564.00
11/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3342	4	3342	4	0.00
11/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3392	4	3392	4	0.00
11/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3442	4	3442	4	0.00
11/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	348	0	348	0	0.00
11/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	367	0	367	0	0.00
11/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	358	0	358	0	0.00
11/09/2019	R213 On 06-February-20			Bond Future	9.16	88.5312	9.1604	88.5312	0.00
11/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2606	3	2606	3	0.00
11/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2571	3	2571	3	0.00

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11/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2536	3	2536	3	0.00
11/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1898	2	1898	2	0.00
11/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1924	2	1924	2	0.00
11/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1873	2	1873	2	0.00
11/09/2019	R213 On 07-May-20			Bond Future	9.22	86.6063	9.2164	86.6063	0.00
11/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2136	2	2136	2	0.00
11/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2165	2	2165	2	0.00
11/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2194	2	2194	2	0.00
11/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3397	3	3397	3	0.00
11/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3463	3	3463	3	0.00
11/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3429	3	3429	3	0.00
11/09/2019	R214 On 07-November-19			Bond Future	9.80	72.0136	9.8019	72.0136	15,477.00
11/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2322	2	2322	2	0.00
11/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2366	2	2366	2	0.00
11/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2278	2	2278	2	0.00
11/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	955	1	955	1	0.00
11/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	933	1	933	1	0.00
11/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	912	1	912	1	0.00
11/09/2019	R214 On 06-February-20			Bond Future	9.87	73.3057	9.8704	73.3057	0.00
11/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2081	2	2081	2	0.00
11/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2144	2	2144	2	0.00
11/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2112	2	2112	2	0.00
11/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	3131	3	3131	3	0.00
11/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	3094	3	3094	3	0.00
11/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	3168	3	3168	3	0.00
11/09/2019	R214 On 07-May-20			Bond Future	9.93	71.3548	9.9309	71.3548	0.00
11/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	2710	3	2710	3	0.00
11/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	2741	3	2741	3	0.00
11/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	2678	3	2678	3	0.00
11/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3893	4	3893	4	0.00
11/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3857	4	3857	4	0.00
11/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3821	4	3821	4	0.00
11/09/2019	R248 On 07-November-19			Bond Future	9.85	91.3531	9.8475	91.3531	86,334.00
11/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	2766	3	2766	3	0.00

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11/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	2711	3	2711	3	0.00
11/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	2656	3	2656	3	0.00
11/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	1243	1	1243	1	0.00
11/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	1272	1	1272	1	0.00
11/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	1214	1	1214	1	0.00
11/09/2019	R248 On 06-February-20			Bond Future	9.92	92.9923	9.9169	92.9923	100.00
11/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2282	2	2282	2	0.00
11/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2321	2	2321	2	0.00
11/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2244	2	2244	2	0.00
11/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	4026	4	4026	4	0.00
11/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	4125	4	4125	4	0.00
11/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	4075	4	4075	4	0.00
11/09/2019	R248 On 07-May-20			Bond Future	9.98	90.2614	9.9783	90.2614	0.00
11/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3179	3	3179	3	0.00
11/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3258	3	3258	3	0.00
11/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3218	3	3218	3	0.00
11/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4916	5	4916	5	0.00
11/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4964	5	4964	5	0.00
11/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4869	5	4869	5	0.00
11/09/2019	R248 On 06-August-20			Bond Future	10.04	91.9424	10.0388	91.9424	0.00
11/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6176	6	6176	6	0.00
11/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2624	3	2624	3	20,640.00
11/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6265	6	6265	6	0.00
11/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6220	6	6220	6	0.00
11/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4977	5	4977	5	0.00
11/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4941	5	4941	5	0.00
11/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	5014	5	5014	5	0.00
11/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	9642	10	9642	10	0.00