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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
12/09/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	2025 On 07-November-19			Bond Future	137.41	137.4127	137.4113	137.4127	1,461.00
12/09/2019	2025 On 06-February-20			Bond Future	138.44	138.4381	138.4368	138.4381	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
12/09/2019	2025 On 07-May-20			Bond Future	141.01	141.0153	141.0140	141.0153	0.00
12/09/2019	2029 On 07-November-19			Bond Future	101.84	101.8370	101.8365	101.8370	4,260.00
12/09/2019	2029 On 06-February-20			Bond Future	103.69	103.6893	103.6889	103.6893	0.00
12/09/2019	2029 On 07-May-20			Bond Future	104.51	104.5070	104.5065	104.5070	0.00
12/09/2019	2030 On 07-November-19			Bond Future	8.82	96.3071	8.8185	96.3071	73,011.00
12/09/2019	2030 On 07-November-19	9.48	Call	Bond Future	4317	4	4317	4	0.00
12/09/2019	2030 On 07-November-19	9.10	Call	Bond Future	2387	2	2387	2	5,500.00
12/09/2019	2030 On 07-November-19	9.30	Call	Bond Future	3364	3	3364	3	0.00
12/09/2019	2030 On 07-November-19	8.60	Call	Bond Future	661	1	661	1	5,500.00
12/09/2019	2030 On 07-November-19	9.49	Call	Bond Future	4371	4	4371	4	0.00
12/09/2019	2030 On 07-November-19	9.76	Call	Bond Future	5870	5	5870	5	0.00
12/09/2019	2030 On 07-November-19	9.20	Call	Bond Future	2862	3	2862	3	0.00
12/09/2019	2030 On 07-November-19	9.25	Call	Bond Future	3110	3	3110	3	0.00
12/09/2019	2030 On 07-November-19	8.40	Call	Bond Future	307	0	307	0	0.00
12/09/2019	2030 On 07-November-19	9.47	Call	Bond Future	4263	4	4263	4	0.00
12/09/2019	2030 On 07-November-19	9.70	Call	Bond Future	5533	5	5533	5	0.00
12/09/2019	2030 On 07-November-19	9.85	Call	Bond Future	6372	6	6372	6	0.00
12/09/2019	2030 On 07-November-19	8.57	Call	Bond Future	596	0	596	0	0.00
12/09/2019	2030 On 07-November-19	9.12	Call	Bond Future	2480	2	2480	2	0.00
12/09/2019	2030 On 07-November-19	8.95	Call	Bond Future	1744	1	1744	1	0.00
12/09/2019	2030 On 07-November-19	9.35	Call	Bond Future	3623	3	3623	3	0.00
12/09/2019	2030 On 07-November-19	9.35	Put	Bond Future	298	0	298	0	2,500.00
12/09/2019	2030 On 07-November-19	9.25	Put	Bond Future	398	1	398	1	5,333.00
12/09/2019	2030 On 07-November-19	8.95	Put	Bond Future	907	1	907	1	5,000.00
12/09/2019	2030 On 07-November-19	9.12	Put	Bond Future	574	1	574	1	0.00
12/09/2019	2030 On 07-November-19	9.70	Put	Bond Future	103	0	103	0	0.00
12/09/2019	2030 On 07-November-19	9.47	Put	Bond Future	208	0	208	0	0.00
12/09/2019	2030 On 07-November-19	9.85	Put	Bond Future	58	0	58	0	2,500.00
12/09/2019	2030 On 07-November-19	8.57	Put	Bond Future	2206	3	2206	3	0.00
12/09/2019	2030 On 07-November-19	9.10	Put	Bond Future	607	1	607	1	0.00
12/09/2019	2030 On 07-November-19	9.48	Put	Bond Future	202	0	202	0	0.00
12/09/2019	2030 On 07-November-19	8.60	Put	Bond Future	2075	2	2075	2	0.00
12/09/2019	2030 On 07-November-19	9.49	Put	Bond Future	196	0	196	0	0.00
12/09/2019	2030 On 07-November-19	9.76	Put	Bond Future	84	0	84	0	5,500.00

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12/09/2019	2030 On 07-November-19	9.20	Put	Bond Future	459	1	459	1	2,750.00
12/09/2019	2030 On 07-November-19	8.40	Put	Bond Future	3039	3	3039	3	0.00
12/09/2019	2030 On 07-November-19	9.30	Put	Bond Future	345	0	345	0	2,750.00
12/09/2019	2030 On 06-February-20			Bond Future	8.87	94.0267	8.8744	94.0267	0.00
12/09/2019	2030 On 06-February-20	9.00	Call	Bond Future	2602	2	2602	2	5,820.00
12/09/2019	2030 On 06-February-20	9.14	Call	Bond Future	3135	3	3135	3	0.00
12/09/2019	2030 On 06-February-20	8.40	Call	Bond Future	890	1	890	1	5,820.00
12/09/2019	2030 On 06-February-20	9.15	Call	Bond Future	3174	3	3174	3	0.00
12/09/2019	2030 On 06-February-20	9.16	Call	Bond Future	3214	3	3214	3	0.00
12/09/2019	2030 On 06-February-20	9.16	Put	Bond Future	1443	2	1443	2	0.00
12/09/2019	2030 On 06-February-20	9.14	Put	Bond Future	1486	2	1486	2	0.00
12/09/2019	2030 On 06-February-20	8.40	Put	Bond Future	3932	4	3932	4	0.00
12/09/2019	2030 On 06-February-20	9.15	Put	Bond Future	1464	2	1464	2	0.00
12/09/2019	2030 On 06-February-20	9.00	Put	Bond Future	1818	2	1818	2	0.00
12/09/2019	2030 On 07-May-20			Bond Future	8.93	95.7551	8.9290	95.7551	0.00
12/09/2019	2030 On 07-May-20	8.80	Call	Bond Future	2344	2	2344	2	0.00
12/09/2019	2030 On 07-May-20	8.79	Call	Bond Future	2314	2	2314	2	0.00
12/09/2019	2030 On 07-May-20	8.78	Call	Bond Future	2283	2	2283	2	0.00
12/09/2019	2030 On 07-May-20	8.79	Put	Bond Future	3175	3	3175	3	0.00
12/09/2019	2030 On 07-May-20	8.78	Put	Bond Future	3207	3	3207	3	0.00
12/09/2019	2030 On 07-May-20	8.80	Put	Bond Future	3143	3	3143	3	0.00
12/09/2019	2032 On 07-November-19			Bond Future	9.18	93.5600	9.1835	93.5600	48,207.00
12/09/2019	2032 On 07-November-19	9.72	Call	Bond Future	3974	4	3974	4	0.00
12/09/2019	2032 On 07-November-19	9.71	Call	Bond Future	3918	3	3918	3	0.00
12/09/2019	2032 On 07-November-19	9.70	Call	Bond Future	3862	3	3862	3	0.00
12/09/2019	2032 On 07-November-19	9.71	Put	Bond Future	350	0	350	0	0.00
12/09/2019	2032 On 07-November-19	9.70	Put	Bond Future	360	0	360	0	0.00
12/09/2019	2032 On 07-November-19	9.72	Put	Bond Future	340	0	340	0	0.00
12/09/2019	2032 On 06-February-20			Bond Future	9.25	95.2390	9.2470	95.2390	0.00
12/09/2019	2032 On 06-February-20	9.39	Call	Bond Future	3009	3	3009	3	0.00
12/09/2019	2032 On 06-February-20	9.40	Call	Bond Future	3049	3	3049	3	0.00
12/09/2019	2032 On 06-February-20	9.38	Call	Bond Future	2970	3	2970	3	0.00
12/09/2019	2032 On 06-February-20	9.38	Put	Bond Future	2065	2	2065	2	0.00
12/09/2019	2032 On 06-February-20	9.39	Put	Bond Future	2037	2	2037	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
12/09/2019	2032 On 06-February-20	9.40	Put	Bond Future	2009	2	2009	2	0.00
12/09/2019	2032 On 07-May-20			Bond Future	9.31	92.8296	9.3075	92.8296	0.00
12/09/2019	2032 On 07-May-20	9.17	Call	Bond Future	2696	2	2696	2	0.00
12/09/2019	2032 On 07-May-20	9.19	Call	Bond Future	2762	2	2762	2	0.00
12/09/2019	2032 On 07-May-20	9.18	Call	Bond Future	2729	2	2729	2	0.00
12/09/2019	2032 On 07-May-20	9.18	Put	Bond Future	3593	4	3593	4	0.00
12/09/2019	2032 On 07-May-20	9.19	Put	Bond Future	3558	4	3558	4	0.00
12/09/2019	2032 On 07-May-20	9.17	Put	Bond Future	3628	4	3628	4	0.00
12/09/2019	2033 On 07-November-19			Bond Future	102.56	102.6168	102.5575	102.6168	6,260.00
12/09/2019	2033 On 06-February-20			Bond Future	104.42	104.4833	104.4230	104.4833	0.00
12/09/2019	2033 On 07-May-20			Bond Future	105.17	105.2328	105.1713	105.2328	0.00
12/09/2019	2037 On 07-November-19			Bond Future	9.56	92.6804	9.5594	92.6804	60,745.00
12/09/2019	2037 On 07-November-19	9.95	Call	Bond Future	3553	3	3553	3	0.00
12/09/2019	2037 On 07-November-19	9.97	Call	Bond Future	3670	3	3670	3	0.00
12/09/2019	2037 On 07-November-19	9.96	Call	Bond Future	3611	3	3611	3	0.00
12/09/2019	2037 On 07-November-19	9.96	Put	Bond Future	563	1	563	1	0.00
12/09/2019	2037 On 07-November-19	9.97	Put	Bond Future	547	1	547	1	0.00
12/09/2019	2037 On 07-November-19	9.95	Put	Bond Future	579	1	579	1	0.00
12/09/2019	2037 On 06-February-20			Bond Future	9.62	90.0843	9.6249	90.0843	0.00
12/09/2019	2037 On 06-February-20	9.68	Call	Bond Future	3032	3	3032	3	0.00
12/09/2019	2037 On 06-February-20	9.67	Call	Bond Future	2990	3	2990	3	0.00
12/09/2019	2037 On 06-February-20	9.66	Call	Bond Future	2949	3	2949	3	0.00
12/09/2019	2037 On 06-February-20	9.67	Put	Bond Future	2644	3	2644	3	0.00
12/09/2019	2037 On 06-February-20	9.66	Put	Bond Future	2679	3	2679	3	0.00
12/09/2019	2037 On 06-February-20	9.68	Put	Bond Future	2609	3	2609	3	0.00
12/09/2019	2037 On 07-May-20			Bond Future	9.69	91.7403	9.6892	91.7403	0.00
12/09/2019	2037 On 07-May-20	9.59	Call	Bond Future	3232	3	3232	3	0.00
12/09/2019	2037 On 07-May-20	9.60	Call	Bond Future	3269	3	3269	3	0.00
12/09/2019	2037 On 07-May-20	9.61	Call	Bond Future	3307	3	3307	3	0.00
12/09/2019	2037 On 07-May-20	9.61	Put	Bond Future	3912	4	3912	4	0.00
12/09/2019	2037 On 07-May-20	9.59	Put	Bond Future	3990	4	3990	4	0.00
12/09/2019	2037 On 07-May-20	9.60	Put	Bond Future	3951	4	3951	4	0.00
12/09/2019	2038 On 07-November-19			Bond Future	120.36	120.5346	120.3608	120.5346	21,859.00
12/09/2019	2038 On 06-February-20			Bond Future	120.89	121.0689	120.8918	121.0689	0.00

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12/09/2019	2038 On 07-May-20			Bond Future	123.14	123.3228	123.1424	123.3228	0.00
12/09/2019	2040 On 07-November-19			Bond Future	9.71	95.3840	9.7053	95.3840	40,851.00
12/09/2019	2040 On 07-November-19	10.03	Call	Bond Future	3435	3	3435	3	0.00
12/09/2019	2040 On 07-November-19	10.04	Call	Bond Future	3495	3	3495	3	0.00
12/09/2019	2040 On 07-November-19	9.80	Call	Bond Future	2187	2	2187	2	1,260.00
12/09/2019	2040 On 07-November-19	9.30	Call	Bond Future	468	0	468	0	1,260.00
12/09/2019	2040 On 07-November-19	10.05	Call	Bond Future	3556	3	3556	3	0.00
12/09/2019	2040 On 07-November-19	10.05	Put	Bond Future	743	1	743	1	0.00
12/09/2019	2040 On 07-November-19	10.03	Put	Bond Future	783	1	783	1	0.00
12/09/2019	2040 On 07-November-19	9.80	Put	Bond Future	1401	2	1401	2	0.00
12/09/2019	2040 On 07-November-19	9.30	Put	Bond Future	3954	5	3954	5	0.00
12/09/2019	2040 On 07-November-19	10.04	Put	Bond Future	763	1	763	1	0.00
12/09/2019	2040 On 06-February-20			Bond Future	9.77	92.5858	9.7723	92.5858	0.00
12/09/2019	2040 On 06-February-20	8.40	Call	Bond Future	109	0	109	0	0.00
12/09/2019	2040 On 06-February-20	9.74	Call	Bond Future	2847	2	2847	2	0.00
12/09/2019	2040 On 06-February-20	9.76	Call	Bond Future	2932	2	2932	2	0.00
12/09/2019	2040 On 06-February-20	9.00	Call	Bond Future	594	0	594	0	0.00
12/09/2019	2040 On 06-February-20	9.75	Call	Bond Future	2890	2	2890	2	0.00
12/09/2019	2040 On 06-February-20	9.75	Put	Bond Future	3074	4	3074	4	0.00
12/09/2019	2040 On 06-February-20	9.76	Put	Bond Future	3034	4	3034	4	0.00
12/09/2019	2040 On 06-February-20	9.00	Put	Bond Future	7322	8	7322	8	0.00
12/09/2019	2040 On 06-February-20	9.74	Put	Bond Future	3114	4	3114	4	0.00
12/09/2019	2040 On 06-February-20	8.40	Put	Bond Future	12599	14	12599	14	0.00
12/09/2019	2040 On 07-May-20			Bond Future	9.84	94.2878	9.8382	94.2878	0.00
12/09/2019	2040 On 07-May-20	9.75	Call	Bond Future	3489	3	3489	3	0.00
12/09/2019	2040 On 07-May-20	9.74	Call	Bond Future	3448	3	3448	3	0.00
12/09/2019	2040 On 07-May-20	9.73	Call	Bond Future	3407	3	3407	3	0.00
12/09/2019	2040 On 07-May-20	9.73	Put	Bond Future	4295	5	4295	5	0.00
12/09/2019	2040 On 07-May-20	9.75	Put	Bond Future	4211	5	4211	5	0.00
12/09/2019	2040 On 07-May-20	9.74	Put	Bond Future	4253	5	4253	5	0.00
12/09/2019	2044 On 07-November-19			Bond Future	9.75	92.2267	9.7489	92.2267	38,111.00
12/09/2019	2044 On 07-November-19	10.06	Call	Bond Future	3429	3	3429	3	0.00
12/09/2019	2044 On 07-November-19	10.52	Call	Bond Future	6449	6	6449	6	0.00
12/09/2019	2044 On 07-November-19	10.05	Call	Bond Future	3369	3	3369	3	0.00

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12/09/2019	2044 On 07-November-19	10.07	Call	Bond Future	3489	3	3489	3	0.00
12/09/2019	2044 On 07-November-19	9.19	Call	Bond Future	239	0	239	0	328.00
12/09/2019	2044 On 07-November-19	9.74	Call	Bond Future	1755	1	1755	1	328.00
12/09/2019	2044 On 07-November-19	10.05	Put	Bond Future	861	1	861	1	0.00
12/09/2019	2044 On 07-November-19	9.19	Put	Bond Future	5221	6	5221	6	0.00
12/09/2019	2044 On 07-November-19	10.07	Put	Bond Future	819	1	819	1	0.00
12/09/2019	2044 On 07-November-19	9.74	Put	Bond Future	1831	2	1831	2	0.00
12/09/2019	2044 On 07-November-19	10.06	Put	Bond Future	840	1	840	1	0.00
12/09/2019	2044 On 07-November-19	10.52	Put	Bond Future	252	0	252	0	328.00
12/09/2019	2044 On 06-February-20			Bond Future	9.81	89.4972	9.8136	89.4972	0.00
12/09/2019	2044 On 06-February-20	9.09	Call	Bond Future	705	1	705	1	328.00
12/09/2019	2044 On 06-February-20	9.77	Call	Bond Future	2870	2	2870	2	0.00
12/09/2019	2044 On 06-February-20	9.74	Call	Bond Future	2742	2	2742	2	328.00
12/09/2019	2044 On 06-February-20	9.76	Call	Bond Future	2827	2	2827	2	0.00
12/09/2019	2044 On 06-February-20	10.78	Call	Bond Future	8380	8	8380	8	0.00
12/09/2019	2044 On 06-February-20	9.78	Call	Bond Future	2912	2	2912	2	0.00
12/09/2019	2044 On 06-February-20	9.76	Put	Bond Future	3280	4	3280	4	0.00
12/09/2019	2044 On 06-February-20	9.78	Put	Bond Future	3196	4	3196	4	0.00
12/09/2019	2044 On 06-February-20	10.78	Put	Bond Future	816	1	816	1	328.00
12/09/2019	2044 On 06-February-20	9.77	Put	Bond Future	3238	4	3238	4	0.00
12/09/2019	2044 On 06-February-20	9.74	Put	Bond Future	3366	4	3366	4	0.00
12/09/2019	2044 On 06-February-20	9.09	Put	Bond Future	7157	8	7157	8	0.00
12/09/2019	2044 On 07-May-20			Bond Future	9.88	91.1424	9.8770	91.1424	0.00
12/09/2019	2044 On 07-May-20	9.79	Call	Bond Future	3579	3	3579	3	0.00
12/09/2019	2044 On 07-May-20	9.81	Call	Bond Future	3662	3	3662	3	0.00
12/09/2019	2044 On 07-May-20	9.26	Call	Bond Future	1694	1	1694	1	556.00
12/09/2019	2044 On 07-May-20	9.33	Call	Bond Future	1902	2	1902	2	100.00
12/09/2019	2044 On 07-May-20	9.98	Call	Bond Future	4406	4	4406	4	100.00
12/09/2019	2044 On 07-May-20	9.80	Call	Bond Future	3620	3	3620	3	0.00
12/09/2019	2044 On 07-May-20	9.91	Call	Bond Future	4092	4	4092	4	556.00
12/09/2019	2044 On 07-May-20	11.02	Call	Bond Future	9989	9	9989	9	0.00
12/09/2019	2044 On 07-May-20	11.09	Call	Bond Future	10370	10	10370	10	0.00
12/09/2019	2044 On 07-May-20	9.80	Put	Bond Future	4265	5	4265	5	0.00
12/09/2019	2044 On 07-May-20	9.26	Put	Bond Future	7082	8	7082	8	0.00

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12/09/2019	2044 On 07-May-20	9.91	Put	Bond Future	3818	4	3818	4	0.00
12/09/2019	2044 On 07-May-20	9.98	Put	Bond Future	3556	4	3556	4	0.00
12/09/2019	2044 On 07-May-20	11.02	Put	Bond Future	1255	1	1255	1	556.00
12/09/2019	2044 On 07-May-20	11.09	Put	Bond Future	1149	1	1149	1	100.00
12/09/2019	2044 On 07-May-20	9.79	Put	Bond Future	4308	5	4308	5	0.00
12/09/2019	2044 On 07-May-20	9.33	Put	Bond Future	6653	7	6653	7	0.00
12/09/2019	2044 On 07-May-20	9.81	Put	Bond Future	4223	5	4223	5	0.00
12/09/2019	2046 On 07-November-19			Bond Future	110.81	111.0145	110.8116	111.0145	17,994.00
12/09/2019	2046 On 06-February-20			Bond Future	112.83	113.0338	112.8273	113.0338	0.00
12/09/2019	2046 On 07-May-20			Bond Future	113.18	113.3897	113.1793	113.3897	0.00
12/09/2019	2050 On 07-November-19			Bond Future	115.59	115.8211	115.5896	115.8211	12,916.00
12/09/2019	2050 On 06-February-20			Bond Future	115.86	116.0923	115.8567	116.0923	0.00
12/09/2019	2050 On 07-May-20			Bond Future	118.01	118.2534	118.0133	118.2534	0.00
12/09/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	AL37 On 07-November-19			Index Future	669.71	668.1420	669.7100	668.1420	0.00
12/09/2019	AL37 On 06-February-20			Index Future	681.73	680.1320	681.7290	680.1320	0.00
12/09/2019	AL37 On 07-May-20			Index Future	694.26	692.6340	694.2600	692.6340	0.00
12/09/2019	AL7T On 07-November-19			Index Future	782.24	778.8620	782.2410	778.8620	120.00
12/09/2019	AL7T On 06-February-20			Index Future	796.28	792.8390	796.2800	792.8390	0.00
12/09/2019	AL7T On 07-May-20			Index Future	810.92	807.4120	810.9160	807.4120	0.00
12/09/2019	ALBI On 07-November-19			Index Future	702.05	697.2630	702.0520	697.2630	220.00
12/09/2019	ALBI On 06-February-20			Index Future	714.65	709.7760	714.6510	709.7760	0.00
12/09/2019	ALBI On 07-May-20			Index Future	727.79	722.8220	727.7870	722.8220	0.00
12/09/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	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
12/09/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2019	ES33 On 07-November-19			Bond Future	10.70	77.7123	10.6969	77.7123	350.00
12/09/2019	ES33 On 06-February-20			Bond Future	10.81	79.1068	10.8097	79.1068	0.00
12/09/2019	ES33 On 07-May-20			Bond Future	10.92	76.7671	10.9186	76.7671	0.00
12/09/2019	ES42 On 07-November-19			Bond Future	11.05	78.6528	11.0465	78.6528	4,919.00
12/09/2019	ES42 On 06-February-20			Bond Future	11.15	80.0641	11.1546	80.0641	0.00
12/09/2019	ES42 On 07-May-20			Bond Future	11.26	77.2713	11.2634	77.2713	0.00
12/09/2019	GOVI On 07-November-19			GOVI	695.25	690.2690	695.2540	690.2690	1,198.00
12/09/2019	GOVI On 07-November-19	672.90	Call	GOVI	223540	17	223540	17	0.00
12/09/2019	GOVI On 07-November-19	672.91	Call	GOVI	223440	17	223440	17	0.00
12/09/2019	GOVI On 07-November-19	672.92	Call	GOVI	223340	17	223340	17	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
12/09/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
12/09/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
12/09/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
12/09/2019	GOVI On 06-February-20			GOVI	707.73	702.6560	707.7320	702.6560	0.00
12/09/2019	GOVI On 06-February-20	703.15	Call	GOVI	45820	0	45820	0	0.00
12/09/2019	GOVI On 06-February-20	703.14	Call	GOVI	45920	0	45920	0	0.00
12/09/2019	GOVI On 06-February-20	703.13	Call	GOVI	46020	0	46020	0	0.00
12/09/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
12/09/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
12/09/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
12/09/2019	GOVI On 07-May-20			GOVI	720.74	715.5720	720.7400	715.5720	0.00
12/09/2019	GOVI On 07-May-20	719.98	Call	GOVI	7600	0	7600	0	0.00
12/09/2019	GOVI On 07-May-20	720.00	Call	GOVI	7400	0	7400	0	0.00
12/09/2019	GOVI On 07-May-20	719.99	Call	GOVI	7500	0	7500	0	0.00
12/09/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	4	0	4	0.00
12/09/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	4	0	4	0.00
12/09/2019	GOVI On 07-May-20	719.99	Put	GOVI	0	4	0	4	0.00
12/09/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2019	IGOV On 07-November-19			Index Future	262.03	262.1700	262.0250	262.1700	1,017.00
12/09/2019	IGOV On 06-February-20			Index Future	266.79	266.9380	266.7910	266.9380	0.00
12/09/2019	IGOV On 07-May-20			Index Future	271.76	271.9080	271.7580	271.9080	0.00
12/09/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
12/09/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
12/09/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
12/09/2019	IS02 On 23-March-20			Interest Rate Swap	98.53	98.5400	98.5300	98.5400	0.00
12/09/2019	IS02 On 22-June-20			Interest Rate Swap	101.91	101.9200	101.9100	101.9200	0.00
12/09/2019	IS02 On 21-September-20			Interest Rate Swap	98.69	98.7000	98.6900	98.7000	0.00
12/09/2019	IS05 On 17-December-20			Interest Rate Swap	95.25	95.2600	95.2500	95.2600	0.00
12/09/2019	IS05 On 16-March-21			Interest Rate Swap	94.18	94.2000	94.1800	94.2000	0.00
12/09/2019	IS05 On 15-June-21			Interest Rate Swap	93.07	93.0800	93.0700	93.0800	0.00
12/09/2019	IS05 On 21-September-21			Interest Rate Swap	92.93	92.9500	92.9300	92.9500	0.00
12/09/2019	IS05 On 21-December-21			Interest Rate Swap	94.86	94.8800	94.8600	94.8800	51.00
12/09/2019	IS05 On 15-March-22			Interest Rate Swap	94.75	94.7700	94.7500	94.7700	0.00
12/09/2019	IS05 On 21-June-22			Interest Rate Swap	95.69	95.7100	95.6900	95.7100	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
12/09/2019	IS05 On 20-September-22			Interest Rate Swap	99.40	99.4200	99.4000	99.4200	0.00
12/09/2019	IS05 On 20-December-22			Interest Rate Swap	100.43	100.4700	100.4300	100.4700	0.00
12/09/2019	IS05 On 22-March-23			Interest Rate Swap	93.49	93.5500	93.4900	93.5500	0.00
12/09/2019	IS05 On 20-June-23			Interest Rate Swap	99.39	99.4600	99.3900	99.4600	0.00
12/09/2019	IS05 On 19-September-23			Interest Rate Swap	94.62	94.7000	94.6200	94.7000	0.00
12/09/2019	IS10 On 17-December-25			Interest Rate Swap	89.67	89.8000	89.6700	89.8000	0.00
12/09/2019	IS10 On 16-March-26			Interest Rate Swap	86.47	86.6000	86.4700	86.6000	0.00
12/09/2019	IS10 On 15-June-26			Interest Rate Swap	85.05	85.1900	85.0500	85.1900	0.00
12/09/2019	IS10 On 21-September-26			Interest Rate Swap	87.17	87.3100	87.1700	87.3100	0.00
12/09/2019	IS10 On 21-December-26			Interest Rate Swap	90.99	91.1200	90.9900	91.1200	0.00
12/09/2019	IS10 On 15-March-27			Interest Rate Swap	89.43	89.5600	89.4300	89.5600	0.00
12/09/2019	IS10 On 21-June-27			Interest Rate Swap	91.50	91.6200	91.5000	91.6200	0.00
12/09/2019	IS10 On 20-September-27			Interest Rate Swap	97.03	97.1400	97.0300	97.1400	0.00
12/09/2019	IS10 On 20-December-27			Interest Rate Swap	97.36	97.4700	97.3600	97.4700	0.00
12/09/2019	IS10 On 22-March-28			Interest Rate Swap	90.65	90.7700	90.6500	90.7700	0.00
12/09/2019	IS10 On 20-June-28			Interest Rate Swap	98.02	98.1500	98.0200	98.1500	0.00
12/09/2019	IS10 On 19-September-28			Interest Rate Swap	91.35	91.4900	91.3500	91.4900	0.00
12/09/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/09/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/09/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/09/2019	R023 On 07-November-19			Bond Future	7.19	102.9431	7.1923	102.9431	53,397.00
12/09/2019	R023 On 07-November-19	7.98	Call	Bond Future	2295	2	2295	2	0.00
12/09/2019	R023 On 07-November-19	8.00	Call	Bond Future	2350	2	2350	2	0.00
12/09/2019	R023 On 07-November-19	7.99	Call	Bond Future	2322	2	2322	2	0.00
12/09/2019	R023 On 07-November-19	7.98	Put	Bond Future	25	0	25	0	0.00
12/09/2019	R023 On 07-November-19	8.00	Put	Bond Future	24	0	24	0	0.00
12/09/2019	R023 On 07-November-19	7.99	Put	Bond Future	25	0	25	0	0.00
12/09/2019	R023 On 06-February-20			Bond Future	7.19	104.7904	7.1913	104.7904	0.00
12/09/2019	R023 On 06-February-20	7.52	Call	Bond Future	1287	1	1287	1	0.00
12/09/2019	R023 On 06-February-20	7.54	Call	Bond Future	1328	1	1328	1	0.00
12/09/2019	R023 On 06-February-20	7.53	Call	Bond Future	1307	1	1307	1	0.00
12/09/2019	R023 On 06-February-20	7.53	Put	Bond Future	392	0	392	0	0.00
12/09/2019	R023 On 06-February-20	7.54	Put	Bond Future	385	0	385	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
12/09/2019	R023 On 06-February-20	7.52	Put	Bond Future	398	0	398	0	0.00
12/09/2019	R023 On 07-May-20			Bond Future	7.16	102.7837	7.1599	102.7837	0.00
12/09/2019	R023 On 07-May-20	6.90	Call	Bond Future	525	0	525	0	0.00
12/09/2019	R023 On 07-May-20	6.91	Call	Bond Future	537	0	537	0	0.00
12/09/2019	R023 On 07-May-20	6.89	Call	Bond Future	513	0	513	0	0.00
12/09/2019	R023 On 07-May-20	6.89	Put	Bond Future	1197	1	1197	1	0.00
12/09/2019	R023 On 07-May-20	6.90	Put	Bond Future	1183	1	1183	1	0.00
12/09/2019	R023 On 07-May-20	6.91	Put	Bond Future	1170	1	1170	1	0.00
12/09/2019	R035 On 07-November-19			Bond Future	9.43	96.5499	9.4267	96.5499	94,724.00
12/09/2019	R035 On 07-November-19	9.87	Call	Bond Future	3857	3	3857	3	0.00
12/09/2019	R035 On 07-November-19	9.52	Call	Bond Future	1993	2	1993	2	3,500.00
12/09/2019	R035 On 07-November-19	8.92	Call	Bond Future	260	0	260	0	3,500.00
12/09/2019	R035 On 07-November-19	9.88	Call	Bond Future	3917	3	3917	3	0.00
12/09/2019	R035 On 07-November-19	9.89	Call	Bond Future	3977	3	3977	3	0.00
12/09/2019	R035 On 07-November-19	10.21	Call	Bond Future	6000	5	6000	5	0.00
12/09/2019	R035 On 07-November-19	9.88	Put	Bond Future	493	1	493	1	0.00
12/09/2019	R035 On 07-November-19	9.87	Put	Bond Future	506	1	506	1	0.00
12/09/2019	R035 On 07-November-19	10.21	Put	Bond Future	195	0	195	0	3,500.00
12/09/2019	R035 On 07-November-19	9.52	Put	Bond Future	1273	2	1273	2	0.00
12/09/2019	R035 On 07-November-19	8.92	Put	Bond Future	4312	5	4312	5	0.00
12/09/2019	R035 On 07-November-19	9.89	Put	Bond Future	479	1	479	1	0.00
12/09/2019	R035 On 06-February-20			Bond Future	9.50	98.2825	9.4962	98.2825	0.00
12/09/2019	R035 On 06-February-20	9.61	Call	Bond Future	3257	3	3257	3	0.00
12/09/2019	R035 On 06-February-20	9.60	Call	Bond Future	3214	3	3214	3	0.00
12/09/2019	R035 On 06-February-20	9.59	Call	Bond Future	3171	3	3171	3	0.00
12/09/2019	R035 On 06-February-20	9.59	Put	Bond Future	2458	3	2458	3	0.00
12/09/2019	R035 On 06-February-20	9.61	Put	Bond Future	2393	3	2393	3	0.00
12/09/2019	R035 On 06-February-20	9.60	Put	Bond Future	2426	3	2426	3	0.00
12/09/2019	R035 On 07-May-20			Bond Future	9.56	95.5853	9.5569	95.5853	0.00
12/09/2019	R035 On 07-May-20	9.11	Call	Bond Future	1941	2	1941	2	5,000.00
12/09/2019	R035 On 07-May-20	9.75	Call	Bond Future	4300	4	4300	4	5,000.00
12/09/2019	R035 On 07-May-20	9.47	Call	Bond Future	3165	3	3165	3	0.00
12/09/2019	R035 On 07-May-20	9.49	Call	Bond Future	3242	3	3242	3	0.00
12/09/2019	R035 On 07-May-20	10.75	Call	Bond Future	9408	9	9408	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
12/09/2019	R035 On 07-May-20	9.48	Call	Bond Future	3203	3	3203	3	0.00
12/09/2019	R035 On 07-May-20	9.47	Put	Bond Future	3823	4	3823	4	0.00
12/09/2019	R035 On 07-May-20	9.75	Put	Bond Future	2862	3	2862	3	0.00
12/09/2019	R035 On 07-May-20	9.49	Put	Bond Future	3747	4	3747	4	0.00
12/09/2019	R035 On 07-May-20	10.75	Put	Bond Future	1010	1	1010	1	5,000.00
12/09/2019	R035 On 07-May-20	9.48	Put	Bond Future	3785	4	3785	4	0.00
12/09/2019	R035 On 07-May-20	9.11	Put	Bond Future	5396	6	5396	6	0.00
12/09/2019	R035 On 06-August-20			Bond Future	9.62	97.3656	9.6164	97.3656	0.00
12/09/2019	R035 On 06-August-20	9.00	Call	Bond Future	2723	2	2723	2	24,761.00
12/09/2019	R035 On 06-August-20	9.92	Call	Bond Future	6069	6	6069	6	0.00
12/09/2019	R035 On 06-August-20	9.91	Call	Bond Future	6027	6	6027	6	0.00
12/09/2019	R035 On 06-August-20	9.93	Call	Bond Future	6112	6	6112	6	0.00
12/09/2019	R035 On 06-August-20	9.91	Put	Bond Future	3883	4	3883	4	0.00
12/09/2019	R035 On 06-August-20	9.93	Put	Bond Future	3825	4	3825	4	0.00
12/09/2019	R035 On 06-August-20	9.00	Put	Bond Future	7465	8	7465	8	0.00
12/09/2019	R035 On 06-August-20	9.92	Put	Bond Future	3853	4	3853	4	0.00
12/09/2019	R186 On 07-November-19			Bond Future	8.11	116.4128	8.1107	116.4128	127,628.00
12/09/2019	R186 On 07-November-19	8.25	Call	Bond Future	1474	1	1474	1	3,750.00
12/09/2019	R186 On 07-November-19	8.73	Call	Bond Future	3619	3	3619	3	0.00
12/09/2019	R186 On 07-November-19	8.23	Call	Bond Future	1402	1	1402	1	4,955.00
12/09/2019	R186 On 07-November-19	8.94	Call	Bond Future	4700	4	4700	4	0.00
12/09/2019	R186 On 07-November-19	8.20	Call	Bond Future	1299	1	1299	1	0.00
12/09/2019	R186 On 07-November-19	8.96	Call	Bond Future	4805	4	4805	4	0.00
12/09/2019	R186 On 07-November-19	8.95	Call	Bond Future	4752	4	4752	4	0.00
12/09/2019	R186 On 07-November-19	8.96	Put	Bond Future	55	0	55	0	0.00
12/09/2019	R186 On 07-November-19	8.23	Put	Bond Future	719	1	719	1	0.00
12/09/2019	R186 On 07-November-19	8.20	Put	Bond Future	787	1	787	1	7,500.00
12/09/2019	R186 On 07-November-19	8.95	Put	Bond Future	58	0	58	0	0.00
12/09/2019	R186 On 07-November-19	8.73	Put	Bond Future	130	0	130	0	4,955.00
12/09/2019	R186 On 07-November-19	8.94	Put	Bond Future	60	0	60	0	0.00
12/09/2019	R186 On 07-November-19	8.25	Put	Bond Future	676	1	676	1	3,750.00
12/09/2019	R186 On 06-February-20			Bond Future	8.15	113.1979	8.1519	113.1979	0.00
12/09/2019	R186 On 06-February-20	8.11	Call	Bond Future	1670	1	1670	1	1,007.00
12/09/2019	R186 On 06-February-20	8.55	Call	Bond Future	3167	3	3167	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
12/09/2019	R186 On 06-February-20	8.50	Call	Bond Future	2971	3	2971	3	0.00
12/09/2019	R186 On 06-February-20	8.57	Call	Bond Future	3246	3	3246	3	0.00
12/09/2019	R186 On 06-February-20	9.00	Call	Bond Future	5095	5	5095	5	0.00
12/09/2019	R186 On 06-February-20	8.56	Call	Bond Future	3206	3	3206	3	0.00
12/09/2019	R186 On 06-February-20	8.56	Put	Bond Future	962	1	962	1	0.00
12/09/2019	R186 On 06-February-20	9.00	Put	Bond Future	495	1	495	1	1,007.00
12/09/2019	R186 On 06-February-20	8.50	Put	Bond Future	1053	1	1053	1	1,007.00
12/09/2019	R186 On 06-February-20	8.57	Put	Bond Future	948	1	948	1	0.00
12/09/2019	R186 On 06-February-20	8.11	Put	Bond Future	1904	2	1904	2	0.00
12/09/2019	R186 On 06-February-20	8.55	Put	Bond Future	977	1	977	1	0.00
12/09/2019	R186 On 07-May-20			Bond Future	8.19	115.2787	8.1874	115.2787	0.00
12/09/2019	R186 On 07-May-20	8.08	Call	Bond Future	1920	2	1920	2	0.00
12/09/2019	R186 On 07-May-20	8.93	Call	Bond Future	4947	5	4947	5	0.00
12/09/2019	R186 On 07-May-20	8.28	Call	Bond Future	2515	2	2515	2	6,000.00
12/09/2019	R186 On 07-May-20	8.09	Call	Bond Future	1948	2	1948	2	0.00
12/09/2019	R186 On 07-May-20	8.07	Call	Bond Future	1892	2	1892	2	0.00
12/09/2019	R186 On 07-May-20	7.60	Call	Bond Future	806	1	806	1	6,000.00
12/09/2019	R186 On 07-May-20	8.07	Put	Bond Future	2528	3	2528	3	0.00
12/09/2019	R186 On 07-May-20	7.60	Put	Bond Future	4033	4	4033	4	0.00
12/09/2019	R186 On 07-May-20	8.93	Put	Bond Future	1032	1	1032	1	6,000.00
12/09/2019	R186 On 07-May-20	8.28	Put	Bond Future	2017	2	2017	2	0.00
12/09/2019	R186 On 07-May-20	8.09	Put	Bond Future	2475	3	2475	3	0.00
12/09/2019	R186 On 07-May-20	8.08	Put	Bond Future	2501	3	2501	3	0.00
12/09/2019	R197 On 07-November-19			Bond Future	308.86	308.8698	308.8630	308.8698	2,507.00
12/09/2019	R197 On 06-February-20			Bond Future	306.82	306.8298	306.8231	306.8298	40.00
12/09/2019	R197 On 07-May-20			Bond Future	312.53	312.5417	312.5349	312.5417	0.00
12/09/2019	R202 On 07-November-19			Bond Future	233.16	233.1593	233.1585	233.1593	9,089.00
12/09/2019	R202 On 06-February-20			Bond Future	233.33	233.3328	233.3323	233.3328	0.00
12/09/2019	R202 On 07-May-20			Bond Future	237.68	237.6765	237.6760	237.6765	0.00
12/09/2019	R207 On 07-November-19			Bond Future	6.64	102.4339	6.6362	102.4339	3,884.00
12/09/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
12/09/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
12/09/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
12/09/2019	R207 On 07-November-19	2.06	Put	Bond Future	819	1	819	1	0.00

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12/09/2019	R207 On 07-November-19	2.07	Put	Bond Future	817	1	817	1	0.00
12/09/2019	R207 On 07-November-19	2.08	Put	Bond Future	815	1	815	1	0.00
12/09/2019	R208 On 07-November-19			Bond Future	6.57	101.0160	6.5723	101.0160	10,069.00
12/09/2019	R208 On 07-November-19	6.84	Call	Bond Future	387	0	387	0	0.00
12/09/2019	R208 On 07-November-19	6.83	Call	Bond Future	376	0	376	0	0.00
12/09/2019	R208 On 07-November-19	6.82	Call	Bond Future	365	0	365	0	0.00
12/09/2019	R208 On 07-November-19	6.83	Put	Bond Future	41	0	41	0	0.00
12/09/2019	R208 On 07-November-19	6.82	Put	Bond Future	43	0	43	0	0.00
12/09/2019	R208 On 07-November-19	6.84	Put	Bond Future	39	0	39	0	0.00
12/09/2019	R208 On 06-February-20			Bond Future	6.41	102.8288	6.4098	102.8288	0.00
12/09/2019	R208 On 06-February-20	6.12	Call	Bond Future	47	0	47	0	0.00
12/09/2019	R208 On 06-February-20	6.13	Call	Bond Future	50	0	50	0	0.00
12/09/2019	R208 On 06-February-20	6.14	Call	Bond Future	53	0	53	0	0.00
12/09/2019	R208 On 06-February-20	6.14	Put	Bond Future	345	0	345	0	0.00
12/09/2019	R208 On 06-February-20	6.12	Put	Bond Future	361	0	361	0	0.00
12/09/2019	R208 On 06-February-20	6.13	Put	Bond Future	353	0	353	0	0.00
12/09/2019	R208 On 07-May-20			Bond Future	6.10	101.3153	6.1045	101.3153	0.00
12/09/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
12/09/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
12/09/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
12/09/2019	R208 On 07-May-20	4.81	Put	Bond Future	1116	1	1116	1	0.00
12/09/2019	R208 On 07-May-20	4.80	Put	Bond Future	1125	1	1125	1	0.00
12/09/2019	R208 On 07-May-20	4.82	Put	Bond Future	1107	1	1107	1	0.00
12/09/2019	R209 On 07-November-19			Bond Future	9.43	73.7689	9.4259	73.7689	92,554.00
12/09/2019	R209 On 07-November-19	9.80	Call	Bond Future	2962	2	2962	2	0.00
12/09/2019	R209 On 07-November-19	9.50	Call	Bond Future	1650	1	1650	1	5,000.00
12/09/2019	R209 On 07-November-19	8.92	Call	Bond Future	243	0	243	0	8,000.00
12/09/2019	R209 On 07-November-19	9.82	Call	Bond Future	3061	3	3061	3	0.00
12/09/2019	R209 On 07-November-19	9.33	Call	Bond Future	1076	1	1076	1	8,000.00
12/09/2019	R209 On 07-November-19	9.77	Call	Bond Future	2816	2	2816	2	0.00
12/09/2019	R209 On 07-November-19	9.81	Call	Bond Future	3011	3	3011	3	0.00
12/09/2019	R209 On 07-November-19	9.81	Put	Bond Future	521	1	521	1	0.00
12/09/2019	R209 On 07-November-19	9.33	Put	Bond Future	1718	2	1718	2	0.00
12/09/2019	R209 On 07-November-19	9.82	Put	Bond Future	508	1	508	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
12/09/2019	R209 On 07-November-19	9.77	Put	Bond Future	580	1	580	1	8,000.00
12/09/2019	R209 On 07-November-19	8.92	Put	Bond Future	3719	4	3719	4	0.00
12/09/2019	R209 On 07-November-19	9.80	Put	Bond Future	535	1	535	1	0.00
12/09/2019	R209 On 07-November-19	9.50	Put	Bond Future	1161	2	1161	2	0.00
12/09/2019	R209 On 06-February-20			Bond Future	9.48	75.0927	9.4849	75.0927	0.00
12/09/2019	R209 On 06-February-20	9.51	Call	Bond Future	2532	2	2532	2	0.00
12/09/2019	R209 On 06-February-20	9.52	Call	Bond Future	2567	2	2567	2	0.00
12/09/2019	R209 On 06-February-20	9.50	Call	Bond Future	2497	2	2497	2	0.00
12/09/2019	R209 On 06-February-20	9.50	Put	Bond Future	2398	3	2398	3	0.00
12/09/2019	R209 On 06-February-20	9.51	Put	Bond Future	2367	3	2367	3	0.00
12/09/2019	R209 On 06-February-20	9.52	Put	Bond Future	2337	3	2337	3	0.00
12/09/2019	R209 On 07-May-20			Bond Future	9.54	73.3215	9.5411	73.3215	0.00
12/09/2019	R209 On 07-May-20	9.45	Call	Bond Future	2750	2	2750	2	0.00
12/09/2019	R209 On 07-May-20	9.47	Call	Bond Future	2817	2	2817	2	0.00
12/09/2019	R209 On 07-May-20	9.46	Call	Bond Future	2784	2	2784	2	0.00
12/09/2019	R209 On 07-May-20	9.46	Put	Bond Future	3313	4	3313	4	0.00
12/09/2019	R209 On 07-May-20	9.47	Put	Bond Future	3281	4	3281	4	0.00
12/09/2019	R209 On 07-May-20	9.45	Put	Bond Future	3346	4	3346	4	0.00
12/09/2019	R210 On 07-November-19			Bond Future	189.44	189.4419	189.4403	189.4419	2,132.00
12/09/2019	R210 On 06-February-20			Bond Future	192.89	192.8877	192.8863	192.8877	0.00
12/09/2019	R210 On 07-May-20			Bond Future	193.83	193.8283	193.8268	193.8283	0.00
12/09/2019	R212 On 07-November-19			Bond Future	162.55	162.6122	162.5527	162.6122	7,384.00
12/09/2019	R212 On 06-February-20			Bond Future	163.26	163.3242	163.2637	163.3242	0.00
12/09/2019	R212 On 07-May-20			Bond Future	166.30	166.3646	166.3030	166.3646	0.00
12/09/2019	R213 On 07-November-19			Bond Future	9.02	86.7913	9.0227	86.7913	21,564.00
12/09/2019	R213 On 07-November-19	9.58	Call	Bond Future	3712	3	3712	3	0.00
12/09/2019	R213 On 07-November-19	9.59	Call	Bond Future	3763	3	3763	3	0.00
12/09/2019	R213 On 07-November-19	9.60	Call	Bond Future	3815	3	3815	3	0.00
12/09/2019	R213 On 07-November-19	9.60	Put	Bond Future	267	0	267	0	0.00
12/09/2019	R213 On 07-November-19	9.58	Put	Bond Future	282	0	282	0	0.00
12/09/2019	R213 On 07-November-19	9.59	Put	Bond Future	274	0	274	0	0.00
12/09/2019	R213 On 06-February-20			Bond Future	9.09	88.3488	9.0855	88.3488	0.00
12/09/2019	R213 On 06-February-20	9.28	Call	Bond Future	2868	3	2868	3	0.00
12/09/2019	R213 On 06-February-20	9.27	Call	Bond Future	2831	3	2831	3	0.00

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12/09/2019	R213 On 06-February-20	9.26	Call	Bond Future	2794	3	2794	3	0.00
12/09/2019	R213 On 06-February-20	9.27	Put	Bond Future	1695	2	1695	2	0.00
12/09/2019	R213 On 06-February-20	9.26	Put	Bond Future	1719	2	1719	2	0.00
12/09/2019	R213 On 06-February-20	9.28	Put	Bond Future	1671	2	1671	2	0.00
12/09/2019	R213 On 07-May-20			Bond Future	9.14	86.4205	9.1390	86.4205	0.00
12/09/2019	R213 On 07-May-20	9.00	Call	Bond Future	2344	2	2344	2	0.00
12/09/2019	R213 On 07-May-20	9.01	Call	Bond Future	2374	2	2374	2	0.00
12/09/2019	R213 On 07-May-20	9.02	Call	Bond Future	2405	2	2405	2	0.00
12/09/2019	R213 On 07-May-20	9.02	Put	Bond Future	3136	3	3136	3	0.00
12/09/2019	R213 On 07-May-20	9.00	Put	Bond Future	3199	3	3199	3	0.00
12/09/2019	R213 On 07-May-20	9.01	Put	Bond Future	3167	3	3167	3	0.00
12/09/2019	R214 On 07-November-19			Bond Future	9.69	71.9943	9.6892	71.9943	15,477.00
12/09/2019	R214 On 07-November-19	10.01	Call	Bond Future	2839	2	2839	2	0.00
12/09/2019	R214 On 07-November-19	10.02	Call	Bond Future	2888	2	2888	2	0.00
12/09/2019	R214 On 07-November-19	10.00	Call	Bond Future	2791	2	2791	2	0.00
12/09/2019	R214 On 07-November-19	10.00	Put	Bond Future	698	1	698	1	0.00
12/09/2019	R214 On 07-November-19	10.01	Put	Bond Future	681	1	681	1	0.00
12/09/2019	R214 On 07-November-19	10.02	Put	Bond Future	664	1	664	1	0.00
12/09/2019	R214 On 06-February-20			Bond Future	9.75	73.2863	9.7543	73.2863	0.00
12/09/2019	R214 On 06-February-20	9.71	Call	Bond Future	2445	2	2445	2	0.00
12/09/2019	R214 On 06-February-20	9.73	Call	Bond Future	2514	2	2514	2	0.00
12/09/2019	R214 On 06-February-20	9.72	Call	Bond Future	2479	2	2479	2	0.00
12/09/2019	R214 On 06-February-20	9.72	Put	Bond Future	2713	3	2713	3	0.00
12/09/2019	R214 On 06-February-20	9.73	Put	Bond Future	2680	3	2680	3	0.00
12/09/2019	R214 On 06-February-20	9.71	Put	Bond Future	2747	3	2747	3	0.00
12/09/2019	R214 On 07-May-20			Bond Future	9.81	71.3348	9.8114	71.3348	0.00
12/09/2019	R214 On 07-May-20	9.76	Call	Bond Future	3091	3	3091	3	0.00
12/09/2019	R214 On 07-May-20	9.77	Call	Bond Future	3126	3	3126	3	0.00
12/09/2019	R214 On 07-May-20	9.75	Call	Bond Future	3057	3	3057	3	0.00
12/09/2019	R214 On 07-May-20	9.75	Put	Bond Future	3473	4	3473	4	0.00
12/09/2019	R214 On 07-May-20	9.76	Put	Bond Future	3439	4	3439	4	0.00
12/09/2019	R214 On 07-May-20	9.77	Put	Bond Future	3406	4	3406	4	0.00
12/09/2019	R248 On 07-November-19			Bond Future	9.73	91.3287	9.7296	91.3287	86,334.00
12/09/2019	R248 On 07-November-19	10.03	Call	Bond Future	3447	3	3447	3	0.00

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12/09/2019	R248 On 07-November-19	10.02	Call	Bond Future	3386	3	3386	3	0.00
12/09/2019	R248 On 07-November-19	10.01	Call	Bond Future	3325	3	3325	3	0.00
12/09/2019	R248 On 07-November-19	10.02	Put	Bond Future	891	1	891	1	0.00
12/09/2019	R248 On 07-November-19	10.01	Put	Bond Future	913	1	913	1	0.00
12/09/2019	R248 On 07-November-19	10.03	Put	Bond Future	868	1	868	1	0.00
12/09/2019	R248 On 06-February-20			Bond Future	9.80	92.9677	9.7953	92.9677	100.00
12/09/2019	R248 On 06-February-20	9.71	Call	Bond Future	2744	2	2744	2	0.00
12/09/2019	R248 On 06-February-20	9.72	Call	Bond Future	2788	2	2788	2	0.00
12/09/2019	R248 On 06-February-20	9.70	Call	Bond Future	2701	2	2701	2	0.00
12/09/2019	R248 On 06-February-20	9.72	Put	Bond Future	3446	4	3446	4	0.00
12/09/2019	R248 On 06-February-20	9.70	Put	Bond Future	3536	4	3536	4	0.00
12/09/2019	R248 On 06-February-20	9.71	Put	Bond Future	3491	4	3491	4	0.00
12/09/2019	R248 On 07-May-20			Bond Future	9.85	90.2362	9.8531	90.2362	0.00
12/09/2019	R248 On 07-May-20	9.77	Call	Bond Future	3674	3	3674	3	0.00
12/09/2019	R248 On 07-May-20	9.79	Call	Bond Future	3760	3	3760	3	0.00
12/09/2019	R248 On 07-May-20	9.78	Call	Bond Future	3717	3	3717	3	0.00
12/09/2019	R248 On 07-May-20	9.78	Put	Bond Future	4350	5	4350	5	0.00
12/09/2019	R248 On 07-May-20	9.77	Put	Bond Future	4394	5	4394	5	0.00
12/09/2019	R248 On 07-May-20	9.79	Put	Bond Future	4306	5	4306	5	0.00
12/09/2019	R248 On 06-August-20			Bond Future	9.91	91.9168	9.9099	91.9168	0.00
12/09/2019	R248 On 06-August-20	10.18	Call	Bond Future	6795	6	6795	6	0.00
12/09/2019	R248 On 06-August-20	9.25	Call	Bond Future	2989	3	2989	3	20,640.00
12/09/2019	R248 On 06-August-20	10.20	Call	Bond Future	6890	6	6890	6	0.00
12/09/2019	R248 On 06-August-20	10.19	Call	Bond Future	6842	6	6842	6	0.00
12/09/2019	R248 On 06-August-20	10.19	Put	Bond Future	4514	5	4514	5	0.00
12/09/2019	R248 On 06-August-20	10.20	Put	Bond Future	4480	5	4480	5	0.00
12/09/2019	R248 On 06-August-20	10.18	Put	Bond Future	4548	5	4548	5	0.00
12/09/2019	R248 On 06-August-20	9.25	Put	Bond Future	8922	10	8922	10	0.00