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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	2025 On 07-November-19			Bond Future	137.64	137.6342	137.6351	137.6342	731.00
24/10/2019	2025 On 06-February-20			Bond Future	138.68	138.6775	138.6782	138.6775	1,363.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2019	2025 On 07-May-20			Bond Future	141.23	141.2330	141.2339	141.2330	0.00
24/10/2019	2025 On 06-August-20			Bond Future	142.39	142.3867	142.3876	142.3867	0.00
24/10/2019	2029 On 07-November-19			Bond Future	101.71	101.8819	101.7111	101.8819	1,851.00
24/10/2019	2029 On 06-February-20			Bond Future	103.57	103.7453	103.5712	103.7453	3,860.00
24/10/2019	2029 On 07-May-20			Bond Future	104.37	104.5446	104.3675	104.5446	0.00
24/10/2019	2029 On 06-August-20			Bond Future	106.33	106.5128	106.3324	106.5128	0.00
24/10/2019	2030 On 07-November-19			Bond Future	8.92	96.2499	8.9193	96.2499	44,947.00
24/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3490	4	3490	4	0.00
24/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	81	0	81	0	5,500.00
24/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2446	3	2446	3	0.00
24/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1170	1	1170	1	0.00
24/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1397	1	1397	1	5,500.00
24/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3549	4	3549	4	0.00
24/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5144	5	5144	5	0.00
24/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1898	2	1898	2	0.00
24/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2167	2	2167	2	0.00
24/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	10	0	10	0	0.00
24/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3431	4	3431	4	0.00
24/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5671	6	5671	6	0.00
24/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	62	0	62	0	0.00
24/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	776	1	776	1	0.00
24/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1493	2	1493	2	0.00
24/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4791	5	4791	5	0.00
24/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2731	3	2731	3	0.00
24/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	49	0	49	0	2,500.00
24/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	3	0	3	0	0.00
24/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	581	1	581	1	5,070.00
24/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	99	0	99	0	0.00
24/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	20	0	20	0	0.00
24/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	230	0	230	0	0.00
24/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	1	0	1	0	2,500.00
24/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2314	2	2314	2	0.00
24/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2137	2	2137	2	0.00
24/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	345	0	345	0	5,403.00

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24/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	18	0	18	0	0.00
24/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	259	0	259	0	0.00
24/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	17	0	17	0	0.00
24/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	2	0	2	0	5,500.00
24/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	70	0	70	0	2,750.00
24/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	139	0	139	0	2,750.00
24/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3385	3	3385	3	0.00
24/10/2019	2030 On 06-February-20			Bond Future	8.98	93.9777	8.9776	93.9777	62,756.00
24/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1923	2	1923	2	5,820.00
24/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	494	1	494	1	5,820.00
24/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	2842	3	2842	3	0.00
24/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2416	2	2416	2	0.00
24/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2454	3	2454	3	0.00
24/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2491	3	2491	3	0.00
24/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1365	1	1365	1	0.00
24/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4181	4	4181	4	0.00
24/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1167	1	1167	1	5,000.00
24/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1413	1	1413	1	0.00
24/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1389	1	1389	1	0.00
24/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1784	2	1784	2	0.00
24/10/2019	2030 On 07-May-20			Bond Future	9.04	95.6868	9.0392	95.6868	0.00
24/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1834	2	1834	2	0.00
24/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1807	2	1807	2	0.00
24/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1780	2	1780	2	0.00
24/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3344	3	3344	3	0.00
24/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3379	3	3379	3	0.00
24/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3308	3	3308	3	0.00
24/10/2019	2030 On 06-August-20			Bond Future	9.10	93.4572	9.0983	93.4572	0.00
24/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3170	3	3170	3	0.00
24/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3237	3	3237	3	0.00
24/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3204	3	3204	3	0.00
24/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3193	3	3193	3	0.00
24/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3167	3	3167	3	0.00
24/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3220	3	3220	3	0.00

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24/10/2019	2032 On 07-November-19			Bond Future	9.25	93.7680	9.2452	93.7680	33,216.00
24/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3257	3	3257	3	0.00
24/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3195	3	3195	3	0.00
24/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3133	3	3133	3	0.00
24/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	55	0	55	0	0.00
24/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	59	0	59	0	0.00
24/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	51	0	51	0	0.00
24/10/2019	2032 On 06-February-20			Bond Future	9.31	95.4597	9.3095	95.4597	39,251.00
24/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2412	2	2412	2	0.00
24/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2450	2	2450	2	0.00
24/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2374	2	2374	2	0.00
24/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1896	2	1896	2	0.00
24/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1867	2	1867	2	0.00
24/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1838	2	1838	2	0.00
24/10/2019	2032 On 07-May-20			Bond Future	9.37	93.0363	9.3750	93.0363	0.00
24/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2211	2	2211	2	0.00
24/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2272	2	2272	2	0.00
24/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2241	2	2241	2	0.00
24/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3558	4	3558	4	0.00
24/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3521	3	3521	3	0.00
24/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3595	4	3595	4	0.00
24/10/2019	2032 On 06-August-20			Bond Future	9.44	94.7664	9.4376	94.7664	0.00
24/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3629	4	3629	4	0.00
24/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3663	4	3663	4	0.00
24/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3698	4	3698	4	0.00
24/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3486	3	3486	3	0.00
24/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3547	4	3547	4	0.00
24/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3516	3	3516	3	0.00
24/10/2019	2033 On 07-November-19			Bond Future	102.08	102.1343	102.0778	102.1343	490.00
24/10/2019	2033 On 06-February-20			Bond Future	103.94	104.0023	103.9446	104.0023	5,770.00
24/10/2019	2033 On 07-May-20			Bond Future	104.66	104.7234	104.6647	104.7234	0.00
24/10/2019	2033 On 06-August-20			Bond Future	106.64	106.6950	106.6353	106.6950	0.00
24/10/2019	2037 On 07-November-19			Bond Future	9.64	92.9185	9.6405	92.9185	33,901.00
24/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2515	3	2515	3	0.00

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24/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2644	3	2644	3	0.00
24/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2579	3	2579	3	0.00
24/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	162	0	162	0	0.00
24/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	152	0	152	0	0.00
24/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	172	0	172	0	0.00
24/10/2019	2037 On 06-February-20			Bond Future	9.71	90.3357	9.7075	90.3357	57,884.00
24/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2286	2	2286	2	0.00
24/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2247	2	2247	2	0.00
24/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2209	2	2209	2	0.00
24/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2534	3	2534	3	0.00
24/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2572	3	2572	3	0.00
24/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2496	2	2496	2	0.00
24/10/2019	2037 On 07-May-20			Bond Future	9.78	91.9785	9.7768	91.9785	0.00
24/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2588	3	2588	3	0.00
24/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2623	3	2623	3	0.00
24/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2658	3	2658	3	0.00
24/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	3925	4	3925	4	0.00
24/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4008	4	4008	4	0.00
24/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	3967	4	3967	4	0.00
24/10/2019	2037 On 06-August-20			Bond Future	9.84	89.4295	9.8447	89.4295	0.00
24/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4289	4	4289	4	0.00
24/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4327	4	4327	4	0.00
24/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4250	4	4250	4	0.00
24/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4137	4	4137	4	0.00
24/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4102	4	4102	4	0.00
24/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4067	4	4067	4	0.00
24/10/2019	2038 On 07-November-19			Bond Future	120.31	120.3077	120.3098	120.3077	11,584.00
24/10/2019	2038 On 06-February-20			Bond Future	120.85	120.8499	120.8516	120.8499	10,425.00
24/10/2019	2038 On 07-May-20			Bond Future	123.08	123.0768	123.0789	123.0768	0.00
24/10/2019	2038 On 06-August-20			Bond Future	123.70	123.7006	123.7026	123.7006	0.00
24/10/2019	2040 On 07-November-19			Bond Future	9.79	95.6447	9.7908	95.6447	7,805.00
24/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2238	2	2238	2	0.00
24/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2367	2	2367	2	0.00
24/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2302	2	2302	2	0.00

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24/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	990	1	990	1	1,260.00
24/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	27	0	27	0	1,260.00
24/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	295	0	295	0	0.00
24/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	265	0	265	0	0.00
24/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	914	1	914	1	0.00
24/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4224	4	4224	4	0.00
24/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	280	0	280	0	0.00
24/10/2019	2040 On 06-February-20			Bond Future	9.86	92.8605	9.8594	92.8605	40,301.00
24/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	24	0	24	0	0.00
24/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2129	2	2129	2	0.00
24/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2206	2	2206	2	0.00
24/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2168	2	2168	2	0.00
24/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	291	0	291	0	0.00
24/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3022	3	3022	3	0.00
24/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3066	3	3066	3	0.00
24/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7733	8	7733	8	0.00
24/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3110	3	3110	3	0.00
24/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13228	13	13228	13	0.00
24/10/2019	2040 On 07-May-20			Bond Future	9.93	94.5493	9.9303	94.5493	0.00
24/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2770	3	2770	3	0.00
24/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2732	3	2732	3	0.00
24/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2694	3	2694	3	0.00
24/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4326	4	4326	4	0.00
24/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4237	4	4237	4	0.00
24/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4282	4	4282	4	0.00
24/10/2019	2040 On 06-August-20			Bond Future	10.00	91.7974	9.9998	91.7974	0.00
24/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4560	5	4560	5	0.00
24/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4601	5	4601	5	0.00
24/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4643	5	4643	5	0.00
24/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4400	4	4400	4	0.00
24/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4325	4	4325	4	0.00
24/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4362	4	4362	4	0.00
24/10/2019	2044 On 07-November-19			Bond Future	9.86	92.3993	9.8555	92.3993	12,068.00
24/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2061	2	2061	2	0.00

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24/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5319	5	5319	5	0.00
24/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2123	2	2123	2	0.00
24/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	4	0	4	0	328.00
24/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	556	1	556	1	328.00
24/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	1999	2	1999	2	0.00
24/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	393	0	393	0	0.00
24/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5886	6	5886	6	0.00
24/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	354	0	354	0	0.00
24/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1534	2	1534	2	0.00
24/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	373	0	373	0	0.00
24/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	23	0	23	0	328.00
24/10/2019	2044 On 06-February-20			Bond Future	9.92	89.6819	9.9224	89.6819	31,571.00
24/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	297	0	297	0	328.00
24/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1987	2	1987	2	0.00
24/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1875	2	1875	2	328.00
24/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1950	2	1950	2	0.00
24/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7326	7	7326	7	0.00
24/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2025	2	2025	2	0.00
24/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3312	3	3312	3	0.00
24/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3218	3	3218	3	0.00
24/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	670	1	670	1	328.00
24/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3265	3	3265	3	0.00
24/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3407	3	3407	3	0.00
24/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7657	8	7657	8	0.00
24/10/2019	2044 On 07-May-20			Bond Future	9.99	91.3128	9.9913	91.3128	0.00
24/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2768	3	2768	3	0.00
24/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2844	3	2844	3	0.00
24/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1109	1	1109	1	556.00
24/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1283	1	1283	1	100.00
24/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3532	4	3532	4	100.00
24/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2806	3	2806	3	0.00
24/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3240	3	3240	3	556.00
24/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8981	9	8981	9	0.00
24/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9360	9	9360	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
24/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4394	4	4394	4	0.00
24/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7440	7	7440	7	0.00
24/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3909	4	3909	4	0.00
24/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3624	4	3624	4	0.00
24/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1190	1	1190	1	556.00
24/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1082	1	1082	1	100.00
24/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4440	4	4440	4	0.00
24/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	6976	7	6976	7	0.00
24/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4347	4	4347	4	0.00
24/10/2019	2044 On 06-August-20			Bond Future	10.06	88.6261	10.0589	88.6261	0.00
24/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3792	4	3792	4	0.00
24/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1248	1	1248	1	140.00
24/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3063	3	3063	3	140.00
24/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3869	4	3869	4	0.00
24/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8813	9	8813	9	0.00
24/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3831	4	3831	4	0.00
24/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5378	5	5378	5	0.00
24/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2220	2	2220	2	140.00
24/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10439	10	10439	10	0.00
24/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6384	6	6384	6	0.00
24/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5333	5	5333	5	0.00
24/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5423	5	5423	5	0.00
24/10/2019	2046 On 07-November-19			Bond Future	110.73	110.7296	110.7318	110.7296	12,374.00
24/10/2019	2046 On 06-February-20			Bond Future	112.76	112.7549	112.7567	112.7549	4,591.00
24/10/2019	2046 On 07-May-20			Bond Future	113.09	113.0846	113.0867	113.0846	0.00
24/10/2019	2046 On 06-August-20			Bond Future	115.22	115.2135	115.2157	115.2135	0.00
24/10/2019	2050 On 07-November-19			Bond Future	115.48	115.2528	115.4841	115.2528	5,298.00
24/10/2019	2050 On 06-February-20			Bond Future	115.76	115.5252	115.7604	115.5252	8,732.00
24/10/2019	2050 On 07-May-20			Bond Future	117.89	117.6541	117.8939	117.6541	0.00
24/10/2019	2050 On 06-August-20			Bond Future	118.23	117.9891	118.2335	117.9891	0.00
24/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	AL37 On 07-November-19			Index Future	668.59	668.6120	668.5940	668.6120	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
24/10/2019	AL37 On 06-February-20			Index Future	680.66	680.6750	680.6560	680.6750	0.00
24/10/2019	AL37 On 07-May-20			Index Future	693.04	693.0560	693.0370	693.0560	0.00
24/10/2019	AL37 On 06-August-20			Index Future	705.93	705.9440	705.9260	705.9440	0.00
24/10/2019	AL7T On 07-November-19			Index Future	777.76	778.2090	777.7570	778.2090	120.00
24/10/2019	AL7T On 06-February-20			Index Future	791.79	792.2490	791.7880	792.2490	0.00
24/10/2019	AL7T On 07-May-20			Index Future	806.19	806.6600	806.1910	806.6600	0.00
24/10/2019	AL7T On 06-August-20			Index Future	821.18	821.6610	821.1830	821.6610	0.00
24/10/2019	ALBI On 07-November-19			Index Future	697.82	698.1520	697.8170	698.1520	202.00
24/10/2019	ALBI On 06-February-20			Index Future	710.41	710.7480	710.4060	710.7480	371.00
24/10/2019	ALBI On 07-May-20			Index Future	723.33	723.6760	723.3290	723.6760	0.00
24/10/2019	ALBI On 06-August-20			Index Future	736.78	737.1340	736.7800	737.1340	0.00
24/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C214 On 28-February-41			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
24/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2019	ES33 On 07-November-19			Bond Future	10.71	78.2838	10.7122	78.2838	0.00
24/10/2019	ES33 On 06-February-20			Bond Future	10.82	79.6962	10.8244	79.6962	350.00
24/10/2019	ES33 On 07-May-20			Bond Future	10.94	77.3522	10.9364	77.3522	0.00
24/10/2019	ES33 On 06-August-20			Bond Future	11.05	78.7906	11.0470	78.7906	0.00
24/10/2019	ES42 On 07-November-19			Bond Future	11.08	79.2398	11.0766	79.2398	0.00
24/10/2019	ES42 On 06-February-20			Bond Future	11.18	80.6694	11.1846	80.6694	4,919.00
24/10/2019	ES42 On 07-May-20			Bond Future	11.30	77.8723	11.2968	77.8723	0.00
24/10/2019	ES42 On 06-August-20			Bond Future	11.41	79.3204	11.4064	79.3204	0.00
24/10/2019	GOVI On 07-November-19			GOVI	690.66	690.9950	690.6590	690.9950	387.00
24/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	177590	18	177590	18	0.00
24/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	177490	18	177490	18	0.00
24/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	177390	18	177390	18	0.00
24/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 06-February-20			GOVI	703.12	703.4620	703.1180	703.4620	1,054.00
24/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	120	0	120	0	0.00
24/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	320	0	320	0	0.00
24/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	220	0	220	0	0.00
24/10/2019	GOVI On 07-May-20			GOVI	715.91	716.2580	715.9090	716.2580	0.00
24/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	40910	4	40910	4	0.00
24/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	40710	4	40710	4	0.00
24/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	40810	4	40810	4	0.00
24/10/2019	GOVI On 06-August-20			GOVI	729.22	729.5780	729.2220	729.5780	0.00
24/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	10820	1	10820	1	0.00
24/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	10920	1	10920	1	0.00
24/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	11020	1	11020	1	0.00
24/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
24/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
24/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2019	IGOV On 07-November-19			Index Future	261.40	261.4480	261.3970	261.4480	949.00
24/10/2019	IGOV On 06-February-20			Index Future	266.18	266.2300	266.1770	266.2300	380.00
24/10/2019	IGOV On 07-May-20			Index Future	271.08	271.1360	271.0830	271.1360	0.00
24/10/2019	IGOV On 06-August-20			Index Future	276.19	276.2410	276.1870	276.2410	0.00
24/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
24/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
24/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
24/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
24/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3400	95.3400	95.3400	0.00
24/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.28	94.2900	94.2800	94.2900	0.00
24/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.18	93.1900	93.1800	93.1900	0.00
24/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.04	93.0500	93.0400	93.0500	0.00
24/10/2019	IS05 On 21-December-21			Interest Rate Swap	94.98	94.9900	94.9800	94.9900	51.00
24/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.89	94.9000	94.8900	94.9000	0.00
24/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.82	95.8300	95.8200	95.8300	0.00
24/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.54	99.5500	99.5400	99.5500	0.00
24/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.59	100.5900	100.5900	100.5900	0.00
24/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.67	93.6600	93.6700	93.6600	0.00
24/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.58	99.5700	99.5800	99.5700	0.00
24/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.83	94.8100	94.8300	94.8100	0.00
24/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.05	90.0000	90.0500	90.0000	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
24/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.86	86.8100	86.8600	86.8100	0.00
24/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.47	85.4000	85.4700	85.4000	0.00
24/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.58	87.5100	87.5800	87.5100	0.00
24/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.41	91.3300	91.4100	91.3300	0.00
24/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.89	89.8000	89.8900	89.8000	0.00
24/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.96	91.8700	91.9600	91.8700	0.00
24/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.50	97.4100	97.5000	97.4100	0.00
24/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.84	97.7500	97.8400	97.7500	0.00
24/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.14	91.0600	91.1400	91.0600	0.00
24/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.52	98.4500	98.5200	98.4500	0.00
24/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.88	91.8100	91.8800	91.8100	0.00
24/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
24/10/2019	R023 On 07-November-19			Bond Future	7.27	102.9250	7.2722	102.9250	29,466.00
24/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2037	2	2037	2	0.00
24/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2065	2	2065	2	0.00
24/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2094	2	2094	2	0.00
24/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	1	0	1	0	0.00
24/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	1	0	1	0	0.00
24/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	1	0	1	0	0.00
24/10/2019	R023 On 06-February-20			Bond Future	7.28	104.7819	7.2751	104.7819	35,191.00
24/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	1002	1	1002	1	0.00
24/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1043	1	1043	1	0.00
24/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1022	1	1022	1	0.00
24/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	334	0	334	0	0.00
24/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	328	0	328	0	0.00
24/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	341	0	341	0	0.00
24/10/2019	R023 On 07-May-20			Bond Future	7.26	102.7553	7.2598	102.7553	2,716.00
24/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	360	0	360	0	0.00
24/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	370	0	370	0	0.00
24/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	351	0	351	0	0.00
24/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1286	1	1286	1	0.00
24/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1270	1	1270	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
24/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1254	1	1254	1	0.00
24/10/2019	R023 On 06-August-20			Bond Future	7.22	104.6662	7.2196	104.6662	0.00
24/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	1016	1	1016	1	0.00
24/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	1043	1	1043	1	0.00
24/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	1029	1	1029	1	0.00
24/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	904	1	904	1	0.00
24/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	913	1	913	1	0.00
24/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	922	1	922	1	0.00
24/10/2019	R035 On 07-November-19			Bond Future	9.50	96.7616	9.5011	96.7616	10,307.00
24/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2896	3	2896	3	0.00
24/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	8	0	8	0	3,500.00
24/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	943	1	943	1	3,500.00
24/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2962	3	2962	3	0.00
24/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3029	3	3029	3	0.00
24/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5241	5	5241	5	0.00
24/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	113	0	113	0	0.00
24/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	120	0	120	0	0.00
24/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	11	0	11	0	3,500.00
24/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	798	1	798	1	0.00
24/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4635	5	4635	5	0.00
24/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	106	0	106	0	0.00
24/10/2019	R035 On 06-February-20			Bond Future	9.57	98.5073	9.5720	98.5073	104,442.00
24/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2534	3	2534	3	0.00
24/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2493	3	2493	3	0.00
24/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2453	2	2453	2	0.00
24/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2317	2	2317	2	0.00
24/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2247	2	2247	2	0.00
24/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2281	2	2281	2	0.00
24/10/2019	R035 On 07-May-20			Bond Future	9.64	95.7957	9.6376	95.7957	0.00
24/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1422	1	1422	1	5,000.00
24/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3629	4	3629	4	5,000.00
24/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2548	3	2548	3	0.00
24/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2620	3	2620	3	0.00
24/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8701	9	8701	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
24/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2584	3	2584	3	0.00
24/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	3811	4	3811	4	0.00
24/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2795	3	2795	3	0.00
24/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3731	4	3731	4	0.00
24/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	907	1	907	1	5,000.00
24/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3771	4	3771	4	0.00
24/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5482	5	5482	5	0.00
24/10/2019	R035 On 06-August-20			Bond Future	9.70	97.5771	9.7002	97.5771	0.00
24/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2436	2	2436	2	24,761.00
24/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5510	6	5510	6	0.00
24/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1650	2	1650	2	3,000.00
24/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5469	5	5469	5	0.00
24/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5552	6	5552	6	0.00
24/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	3945	4	3945	4	0.00
24/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3884	4	3884	4	0.00
24/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9033	9	9033	9	0.00
24/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7798	8	7798	8	0.00
24/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3914	4	3914	4	0.00
24/10/2019	R186 On 07-November-19			Bond Future	8.21	116.2709	8.2126	116.2709	73,494.00
24/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	670	1	670	1	3,750.00
24/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2919	3	2919	3	0.00
24/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4058	4	4058	4	0.00
24/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	520	1	520	1	0.00
24/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	607	1	607	1	4,955.00
24/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4167	4	4167	4	0.00
24/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4112	4	4112	4	0.00
24/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	1	0	1	0	0.00
24/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	592	1	592	1	7,500.00
24/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	508	1	508	1	0.00
24/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	2	0	2	0	0.00
24/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	14	0	14	0	4,955.00
24/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	457	0	457	0	3,750.00
24/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	2	0	2	0	0.00
24/10/2019	R186 On 06-February-20			Bond Future	8.26	113.0645	8.2571	113.0645	80,888.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1133	1	1133	1	1,007.00
24/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2491	3	2491	3	0.00
24/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2306	2	2306	2	0.00
24/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2567	3	2567	3	0.00
24/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4382	4	4382	4	0.00
24/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2529	3	2529	3	0.00
24/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	868	1	868	1	0.00
24/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	366	0	366	0	1,007.00
24/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	972	1	972	1	1,007.00
24/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	852	1	852	1	0.00
24/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1951	2	1951	2	0.00
24/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	885	1	885	1	0.00
24/10/2019	R186 On 07-May-20			Bond Future	8.30	115.1209	8.3020	115.1209	0.00
24/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1506	2	1506	2	0.00
24/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4301	4	4301	4	0.00
24/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2030	2	2030	2	6,000.00
24/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1530	2	1530	2	0.00
24/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1481	1	1481	1	0.00
24/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	595	1	595	1	6,000.00
24/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2733	3	2733	3	0.00
24/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4438	4	4438	4	0.00
24/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1002	1	1002	1	6,000.00
24/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2148	2	2148	2	0.00
24/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2673	3	2673	3	0.00
24/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2703	3	2703	3	0.00
24/10/2019	R186 On 06-August-20			Bond Future	8.34	111.9570	8.3417	111.9570	0.00
24/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2651	3	2651	3	0.00
24/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2682	3	2682	3	0.00
24/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2620	3	2620	3	0.00
24/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2526	3	2526	3	0.00
24/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2505	2	2505	2	0.00
24/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2484	2	2484	2	0.00
24/10/2019	R197 On 07-November-19			Bond Future	307.63	308.5770	307.6257	308.5770	1,557.00
24/10/2019	R197 On 06-February-20			Bond Future	305.60	306.5659	305.5967	306.5659	2,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2019	R197 On 07-May-20			Bond Future	311.23	312.2152	311.2285	312.2152	0.00
24/10/2019	R197 On 06-August-20			Bond Future	309.29	310.3001	309.2949	310.3001	0.00
24/10/2019	R202 On 07-November-19			Bond Future	233.13	232.8726	233.1308	232.8726	7,999.00
24/10/2019	R202 On 06-February-20			Bond Future	233.33	233.0658	233.3285	233.0658	3,022.00
24/10/2019	R202 On 07-May-20			Bond Future	237.63	237.3608	237.6283	237.3608	0.00
24/10/2019	R202 On 06-August-20			Bond Future	237.96	237.6903	237.9628	237.6903	0.00
24/10/2019	R207 On 07-November-19			Bond Future	6.85	102.3960	6.8485	102.3960	3,123.00
24/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	857	1	857	1	0.00
24/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	855	1	855	1	0.00
24/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	853	1	853	1	0.00
24/10/2019	R208 On 07-November-19			Bond Future	6.62	100.9548	6.6192	100.9548	5,467.00
24/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	292	0	292	0	0.00
24/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	280	0	280	0	0.00
24/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	268	0	268	0	0.00
24/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	6	0	6	0	0.00
24/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	7	0	7	0	0.00
24/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	5	0	5	0	0.00
24/10/2019	R208 On 06-February-20			Bond Future	6.46	102.7761	6.4586	102.7761	8,840.00
24/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	26	0	26	0	0.00
24/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	27	0	27	0	0.00
24/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	28	0	28	0	0.00
24/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	373	0	373	0	0.00
24/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	393	0	393	0	0.00
24/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	383	0	383	0	0.00
24/10/2019	R208 On 07-May-20			Bond Future	6.19	101.2421	6.1903	101.2421	0.00
24/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
24/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1189	1	1189	1	0.00
24/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1198	1	1198	1	0.00
24/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1181	1	1181	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
24/10/2019	R208 On 06-August-20			Bond Future	5.65	103.1249	5.6479	103.1249	0.00
24/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	141	0	141	0	0.00
24/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	144	0	144	0	0.00
24/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	138	0	138	0	0.00
24/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	199	0	199	0	0.00
24/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	196	0	196	0	0.00
24/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	192	0	192	0	0.00
24/10/2019	R209 On 07-November-19			Bond Future	9.50	73.9880	9.5045	73.9880	84,010.00
24/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2073	2	2073	2	0.00
24/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	737	1	737	1	5,000.00
24/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	8	0	8	0	8,000.00
24/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2181	2	2181	2	0.00
24/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	301	0	301	0	8,000.00
24/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2127	2	2127	2	0.00
24/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1914	2	1914	2	0.00
24/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1463	1	1463	1	0.00
24/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	148	0	148	0	0.00
24/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	157	0	157	0	0.00
24/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	197	0	197	0	8,000.00
24/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4003	4	4003	4	0.00
24/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	166	0	166	0	0.00
24/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	766	1	766	1	0.00
24/10/2019	R209 On 06-February-20			Bond Future	9.56	75.3229	9.5648	75.3229	80,061.00
24/10/2019	R209 On 06-February-20	9.40	Call	Bond Future	1560	0	1560	0	7,500.00
24/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1897	2	1897	2	0.00
24/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1865	2	1865	2	0.00
24/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1929	2	1929	2	0.00
24/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2287	2	2287	2	0.00
24/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2254	2	2254	2	0.00
24/10/2019	R209 On 06-February-20	9.40	Put	Bond Future	2643	0	2643	0	0.00
24/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2221	2	2221	2	0.00
24/10/2019	R209 On 07-May-20			Bond Future	9.63	73.5416	9.6256	73.5416	0.00
24/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2301	2	2301	2	0.00
24/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2361	2	2361	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
24/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2331	2	2331	2	0.00
24/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3406	3	3406	3	0.00
24/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3371	3	3371	3	0.00
24/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3442	3	3442	3	0.00
24/10/2019	R209 On 06-August-20			Bond Future	9.68	74.9092	9.6839	74.9092	0.00
24/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
24/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34530	34	34530	34	0.00
24/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34638	35	34638	35	0.00
24/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34421	34	34421	34	0.00
24/10/2019	R210 On 07-November-19			Bond Future	188.25	188.1054	188.2479	188.1054	1,055.00
24/10/2019	R210 On 06-February-20			Bond Future	191.69	191.5458	191.6906	191.5458	1,772.00
24/10/2019	R210 On 07-May-20			Bond Future	192.57	192.4257	192.5733	192.4257	0.00
24/10/2019	R210 On 06-August-20			Bond Future	196.20	196.0483	196.1987	196.0483	0.00
24/10/2019	R212 On 07-November-19			Bond Future	161.88	161.9295	161.8767	161.9295	7,384.00
24/10/2019	R212 On 06-February-20			Bond Future	162.59	162.6452	162.5913	162.6452	4,084.00
24/10/2019	R212 On 07-May-20			Bond Future	165.59	165.6424	165.5876	165.6424	0.00
24/10/2019	R212 On 06-August-20			Bond Future	166.41	166.4673	166.4115	166.4673	0.00
24/10/2019	R213 On 07-November-19			Bond Future	9.11	86.7852	9.1102	86.7852	20,582.00
24/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2925	3	2925	3	0.00
24/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2981	3	2981	3	0.00
24/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3038	3	3038	3	0.00
24/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	40	0	40	0	0.00
24/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	46	0	46	0	0.00
24/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	43	0	43	0	0.00
24/10/2019	R213 On 06-February-20			Bond Future	9.17	88.3509	9.1749	88.3509	15,211.00
24/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2214	2	2214	2	0.00
24/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2179	2	2179	2	0.00
24/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2144	2	2144	2	0.00
24/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1596	2	1596	2	0.00
24/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1622	2	1622	2	0.00
24/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1570	2	1570	2	0.00
24/10/2019	R213 On 07-May-20			Bond Future	9.23	86.4060	9.2342	86.4060	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
24/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1876	2	1876	2	0.00
24/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1903	2	1903	2	0.00
24/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1930	2	1930	2	0.00
24/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3241	3	3241	3	0.00
24/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3310	3	3310	3	0.00
24/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3276	3	3276	3	0.00
24/10/2019	R213 On 06-August-20			Bond Future	9.29	88.0128	9.2900	88.0128	0.00
24/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3232	3	3232	3	0.00
24/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3298	3	3298	3	0.00
24/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3265	3	3265	3	0.00
24/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3205	3	3205	3	0.00
24/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3179	3	3179	3	0.00
24/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3231	3	3231	3	0.00
24/10/2019	R214 On 07-November-19			Bond Future	9.76	72.3056	9.7604	72.3056	4,674.00
24/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1913	2	1913	2	0.00
24/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1966	2	1966	2	0.00
24/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1860	2	1860	2	0.00
24/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	255	0	255	0	0.00
24/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	242	0	242	0	0.00
24/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	230	0	230	0	0.00
24/10/2019	R214 On 06-February-20			Bond Future	9.83	73.6102	9.8266	73.6102	14,090.00
24/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1826	2	1826	2	0.00
24/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1890	2	1890	2	0.00
24/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1858	2	1858	2	0.00
24/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2582	3	2582	3	0.00
24/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2546	3	2546	3	0.00
24/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2619	3	2619	3	0.00
24/10/2019	R214 On 07-May-20			Bond Future	9.89	71.6508	9.8879	71.6508	0.00
24/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2538	3	2538	3	0.00
24/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2570	3	2570	3	0.00
24/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2505	3	2505	3	0.00
24/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3435	3	3435	3	0.00
24/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3399	3	3399	3	0.00
24/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3364	3	3364	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
24/10/2019	R214 On 06-August-20			Bond Future	9.95	72.9832	9.9465	72.9832	0.00
24/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3877	4	3877	4	0.00
24/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3946	4	3946	4	0.00
24/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3911	4	3911	4	0.00
24/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3722	4	3722	4	0.00
24/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3660	4	3660	4	0.00
24/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3691	4	3691	4	0.00
24/10/2019	R248 On 07-November-19			Bond Future	9.84	91.4674	9.8407	91.4674	73,592.00
24/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2016	2	2016	2	0.00
24/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1954	2	1954	2	0.00
24/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1892	2	1892	2	0.00
24/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	428	0	428	0	0.00
24/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	450	0	450	0	0.00
24/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	407	0	407	0	0.00
24/10/2019	R248 On 06-February-20			Bond Future	9.91	93.1176	9.9089	93.1176	39,823.00
24/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1841	2	1841	2	0.00
24/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1879	2	1879	2	0.00
24/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1803	2	1803	2	0.00
24/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3516	3	3516	3	0.00
24/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3616	4	3616	4	0.00
24/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3566	4	3566	4	0.00
24/10/2019	R248 On 07-May-20			Bond Future	9.97	90.3714	9.9722	90.3714	0.00
24/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2818	3	2818	3	0.00
24/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2897	3	2897	3	0.00
24/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2858	3	2858	3	0.00
24/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4503	4	4503	4	0.00
24/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4551	5	4551	5	0.00
24/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4456	4	4456	4	0.00
24/10/2019	R248 On 06-August-20			Bond Future	10.03	92.0519	10.0328	92.0519	0.00
24/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2375	2	2375	2	20,640.00
24/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6040	6	6040	6	0.00
24/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6133	6	6133	6	0.00
24/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1699	2	1699	2	3,000.00
24/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6086	6	6086	6	0.00

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24/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4793	5	4793	5	0.00
24/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4758	5	4758	5	0.00
24/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11092	11	11092	11	0.00
24/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4828	5	4828	5	0.00
24/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9343	9	9343	9	0.00