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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
29/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	2025 On 07-November-19			Bond Future	137.50	137.6369	137.5022	137.6369	731.00
29/10/2019	2025 On 06-February-20			Bond Future	138.54	138.6797	138.5434	138.6797	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
29/10/2019	2025 On 07-May-20			Bond Future	141.09	141.2357	141.0927	141.2357	0.00
29/10/2019	2025 On 06-August-20			Bond Future	142.24	142.3895	142.2381	142.3895	0.00
29/10/2019	2029 On 07-November-19			Bond Future	101.71	101.8428	101.7145	101.8428	1,851.00
29/10/2019	2029 On 06-February-20			Bond Future	103.58	103.7050	103.5750	103.7050	3,860.00
29/10/2019	2029 On 07-May-20			Bond Future	104.37	104.5039	104.3684	104.5039	0.00
29/10/2019	2029 On 06-August-20			Bond Future	106.33	106.4715	106.3291	106.4715	0.00
29/10/2019	2030 On 07-November-19			Bond Future	8.90	96.4865	8.9024	96.4865	26,351.00
29/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3583	4	3583	4	0.00
29/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	39	0	39	0	5,500.00
29/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2506	3	2506	3	0.00
29/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1134	1	1134	1	0.00
29/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1382	2	1382	2	5,500.00
29/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3643	4	3643	4	0.00
29/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5250	5	5250	5	0.00
29/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1924	2	1924	2	0.00
29/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2212	2	2212	2	0.00
29/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	2	0	2	0	0.00
29/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5779	6	5779	6	0.00
29/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	27	0	27	0	0.00
29/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	705	1	705	1	0.00
29/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3523	4	3523	4	0.00
29/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1486	2	1486	2	0.00
29/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4896	5	4896	5	0.00
29/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2803	3	2803	3	0.00
29/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	13	0	13	0	2,500.00
29/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	0	0	0	0	0.00
29/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	3	0	3	0	0.00
29/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	115	0	115	0	0.00
29/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	403	0	403	0	5,070.00
29/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	35	0	35	0	0.00
29/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	0	0	0	0	2,500.00
29/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2172	2	2172	2	0.00
29/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	1988	2	1988	2	0.00
29/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	201	0	201	0	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	3	0	3	0	0.00
29/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	136	0	136	0	0.00
29/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	3	0	3	0	0.00
29/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	0	0	0	0	5,500.00
29/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	21	0	21	0	2,750.00
29/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	57	0	57	0	2,750.00
29/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3269	3	3269	3	0.00
29/10/2019	2030 On 06-February-20			Bond Future	8.96	94.2182	8.9600	94.2182	75,002.00
29/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1936	2	1936	2	5,820.00
29/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	487	1	487	1	5,820.00
29/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	2871	3	2871	3	0.00
29/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2438	3	2438	3	0.00
29/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2477	3	2477	3	0.00
29/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2515	3	2515	3	0.00
29/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1279	1	1279	1	0.00
29/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4064	4	4064	4	0.00
29/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1086	1	1086	1	5,000.00
29/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1325	1	1325	1	0.00
29/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1302	1	1302	1	0.00
29/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1687	2	1687	2	0.00
29/10/2019	2030 On 07-May-20			Bond Future	9.02	95.9319	9.0213	95.9319	0.00
29/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1849	2	1849	2	0.00
29/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1822	2	1822	2	0.00
29/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1795	2	1795	2	0.00
29/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3249	3	3249	3	0.00
29/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3284	3	3284	3	0.00
29/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3214	3	3214	3	0.00
29/10/2019	2030 On 06-August-20			Bond Future	9.08	93.7069	9.0803	93.7069	0.00
29/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3198	3	3198	3	0.00
29/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3265	3	3265	3	0.00
29/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3231	3	3231	3	0.00
29/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3114	3	3114	3	0.00
29/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3088	3	3088	3	0.00
29/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3140	3	3140	3	0.00

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29/10/2019	2032 On 07-November-19			Bond Future	9.24	94.0619	9.2381	94.0619	20,850.00
29/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3270	4	3270	4	0.00
29/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3205	4	3205	4	0.00
29/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3141	3	3141	3	0.00
29/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	16	0	16	0	0.00
29/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	18	0	18	0	0.00
29/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	14	0	14	0	0.00
29/10/2019	2032 On 06-February-20			Bond Future	9.30	95.7586	9.3021	95.7586	55,116.00
29/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2389	3	2389	3	0.00
29/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2428	3	2428	3	0.00
29/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2351	3	2351	3	0.00
29/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1822	2	1822	2	0.00
29/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1793	2	1793	2	0.00
29/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1764	2	1764	2	0.00
29/10/2019	2032 On 07-May-20			Bond Future	9.37	93.3409	9.3677	93.3409	0.00
29/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2196	2	2196	2	0.00
29/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2258	2	2258	2	0.00
29/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2227	2	2227	2	0.00
29/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3495	3	3495	3	0.00
29/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3458	3	3458	3	0.00
29/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3532	3	3532	3	0.00
29/10/2019	2032 On 06-August-20			Bond Future	9.43	95.0767	9.4307	95.0767	0.00
29/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3621	4	3621	4	0.00
29/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3656	4	3656	4	0.00
29/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3691	4	3691	4	0.00
29/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3433	3	3433	3	0.00
29/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3494	3	3494	3	0.00
29/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3463	3	3463	3	0.00
29/10/2019	2033 On 07-November-19			Bond Future	102.08	102.0231	102.0824	102.0231	490.00
29/10/2019	2033 On 06-February-20			Bond Future	103.95	103.8887	103.9497	103.8887	5,770.00
29/10/2019	2033 On 07-May-20			Bond Future	104.67	104.6079	104.6670	104.6079	0.00
29/10/2019	2033 On 06-August-20			Bond Future	106.63	106.5774	106.6333	106.5774	0.00
29/10/2019	2037 On 07-November-19			Bond Future	9.64	93.2864	9.6384	93.2864	31,981.00
29/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2440	3	2440	3	0.00

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29/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2576	3	2576	3	0.00
29/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2508	3	2508	3	0.00
29/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	73	0	73	0	0.00
29/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	67	0	67	0	0.00
29/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	80	0	80	0	0.00
29/10/2019	2037 On 06-February-20			Bond Future	9.71	90.7098	9.7052	90.7098	65,957.00
29/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2237	2	2237	2	0.00
29/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2199	2	2199	2	0.00
29/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2160	2	2160	2	0.00
29/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2468	2	2468	2	0.00
29/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2506	2	2506	2	0.00
29/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2430	2	2430	2	0.00
29/10/2019	2037 On 07-May-20			Bond Future	9.77	92.3597	9.7748	92.3597	0.00
29/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2553	3	2553	3	0.00
29/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2589	3	2589	3	0.00
29/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2624	3	2624	3	0.00
29/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	3876	4	3876	4	0.00
29/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	3959	4	3959	4	0.00
29/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	3917	4	3917	4	0.00
29/10/2019	2037 On 06-August-20			Bond Future	9.84	89.8177	9.8432	89.8177	0.00
29/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4258	4	4258	4	0.00
29/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4297	5	4297	5	0.00
29/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4220	4	4220	4	0.00
29/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4095	4	4095	4	0.00
29/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4060	4	4060	4	0.00
29/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4025	4	4025	4	0.00
29/10/2019	2038 On 07-November-19			Bond Future	119.97	120.3135	119.9711	120.3135	11,584.00
29/10/2019	2038 On 06-February-20			Bond Future	120.51	120.8552	120.5073	120.8552	10,425.00
29/10/2019	2038 On 07-May-20			Bond Future	122.72	123.0826	122.7246	123.0826	0.00
29/10/2019	2038 On 06-August-20			Bond Future	123.34	123.7066	123.3368	123.7066	0.00
29/10/2019	2040 On 07-November-19			Bond Future	9.79	96.0384	9.7886	96.0384	7,805.00
29/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2123	3	2123	3	0.00
29/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2260	3	2260	3	0.00
29/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2191	3	2191	3	0.00

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29/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	811	1	811	1	1,260.00
29/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	6	0	6	0	1,260.00
29/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	162	0	162	0	0.00
29/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	140	0	140	0	0.00
29/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	717	1	717	1	0.00
29/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4184	4	4184	4	0.00
29/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	151	0	151	0	0.00
29/10/2019	2040 On 06-February-20			Bond Future	9.86	93.2610	9.8571	93.2610	40,297.00
29/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	21	0	21	0	0.00
29/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2076	2	2076	2	0.00
29/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2153	2	2153	2	0.00
29/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2114	2	2114	2	0.00
29/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	268	0	268	0	0.00
29/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	2950	3	2950	3	0.00
29/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	2994	3	2994	3	0.00
29/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7691	7	7691	7	0.00
29/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3038	3	3038	3	0.00
29/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13205	13	13205	13	0.00
29/10/2019	2040 On 07-May-20			Bond Future	9.93	94.9573	9.9282	94.9573	0.00
29/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2734	3	2734	3	0.00
29/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2695	3	2695	3	0.00
29/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2658	3	2658	3	0.00
29/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4273	4	4273	4	0.00
29/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4185	4	4185	4	0.00
29/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4229	4	4229	4	0.00
29/10/2019	2040 On 06-August-20			Bond Future	10.00	92.2130	9.9981	92.2130	0.00
29/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4528	5	4528	5	0.00
29/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4569	5	4569	5	0.00
29/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4611	5	4611	5	0.00
29/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4355	4	4355	4	0.00
29/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4280	4	4280	4	0.00
29/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4317	4	4317	4	0.00
29/10/2019	2044 On 07-November-19			Bond Future	9.85	92.7567	9.8533	92.7567	9,398.00
29/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	1926	2	1926	2	0.00

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29/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5319	6	5319	6	0.00
29/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	1993	2	1993	2	0.00
29/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
29/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	389	1	389	1	328.00
29/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	1861	2	1861	2	0.00
29/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	236	0	236	0	0.00
29/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5865	5	5865	5	0.00
29/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	205	0	205	0	0.00
29/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1348	1	1348	1	0.00
29/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	220	0	220	0	0.00
29/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	4	0	4	0	328.00
29/10/2019	2044 On 06-February-20			Bond Future	9.92	90.0452	9.9201	90.0452	34,244.00
29/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	274	0	274	0	328.00
29/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	1935	2	1935	2	0.00
29/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1823	2	1823	2	328.00
29/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1897	2	1897	2	0.00
29/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7298	8	7298	8	0.00
29/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	1973	2	1973	2	0.00
29/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3240	3	3240	3	0.00
29/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3146	3	3146	3	0.00
29/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	624	1	624	1	328.00
29/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3193	3	3193	3	0.00
29/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3336	3	3336	3	0.00
29/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7615	7	7615	7	0.00
29/10/2019	2044 On 07-May-20			Bond Future	9.99	91.6831	9.9892	91.6831	0.00
29/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2731	3	2731	3	0.00
29/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2807	3	2807	3	0.00
29/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1080	1	1080	1	556.00
29/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1252	1	1252	1	100.00
29/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3495	4	3495	4	100.00
29/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2769	3	2769	3	0.00
29/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3203	3	3203	3	556.00
29/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	8958	9	8958	9	0.00
29/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9339	10	9339	10	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
29/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4340	4	4340	4	0.00
29/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7395	7	7395	7	0.00
29/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3855	4	3855	4	0.00
29/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3570	3	3570	3	0.00
29/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1151	1	1151	1	556.00
29/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1044	1	1044	1	100.00
29/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4386	4	4386	4	0.00
29/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	6929	7	6929	7	0.00
29/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4293	4	4293	4	0.00
29/10/2019	2044 On 06-August-20			Bond Future	10.06	89.0032	10.0572	89.0032	0.00
29/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3759	4	3759	4	0.00
29/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1223	1	1223	1	140.00
29/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3031	3	3031	3	140.00
29/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3835	4	3835	4	0.00
29/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8787	9	8787	9	0.00
29/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3797	4	3797	4	0.00
29/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5331	5	5331	5	0.00
29/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2181	2	2181	2	140.00
29/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10402	10	10402	10	0.00
29/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6339	6	6339	6	0.00
29/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5286	5	5286	5	0.00
29/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5376	5	5376	5	0.00
29/10/2019	2046 On 07-November-19			Bond Future	110.44	110.5348	110.4357	110.5348	12,374.00
29/10/2019	2046 On 06-February-20			Bond Future	112.46	112.5560	112.4557	112.5560	4,591.00
29/10/2019	2046 On 07-May-20			Bond Future	112.78	112.8823	112.7768	112.8823	0.00
29/10/2019	2046 On 06-August-20			Bond Future	114.90	115.0075	114.8955	115.0075	0.00
29/10/2019	2050 On 07-November-19			Bond Future	115.49	115.3735	115.4892	115.3735	5,298.00
29/10/2019	2050 On 06-February-20			Bond Future	115.77	115.6475	115.7662	115.6475	8,757.00
29/10/2019	2050 On 07-May-20			Bond Future	117.90	117.7790	117.8964	117.7790	0.00
29/10/2019	2050 On 06-August-20			Bond Future	118.23	118.1165	118.2314	118.1165	0.00
29/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	AL37 On 07-November-19			Index Future	668.76	669.5580	668.7560	669.5580	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
29/10/2019	AL37 On 06-February-20			Index Future	680.82	681.6330	680.8210	681.6330	0.00
29/10/2019	AL37 On 07-May-20			Index Future	693.19	694.0350	693.1870	694.0350	0.00
29/10/2019	AL37 On 06-August-20			Index Future	706.05	706.9420	706.0500	706.9420	0.00
29/10/2019	AL7T On 07-November-19			Index Future	778.37	780.1560	778.3740	780.1560	0.00
29/10/2019	AL7T On 06-February-20			Index Future	792.42	794.2260	792.4160	794.2260	0.00
29/10/2019	AL7T On 07-May-20			Index Future	806.81	808.6760	806.8090	808.6760	0.00
29/10/2019	AL7T On 06-August-20			Index Future	821.78	823.7150	821.7810	823.7150	0.00
29/10/2019	ALBI On 07-November-19			Index Future	698.14	700.3660	698.1440	700.3660	202.00
29/10/2019	ALBI On 06-February-20			Index Future	710.74	712.9970	710.7390	712.9970	371.00
29/10/2019	ALBI On 07-May-20			Index Future	723.65	725.9690	723.6480	725.9690	0.00
29/10/2019	ALBI On 06-August-20			Index Future	737.08	739.4700	737.0770	739.4700	0.00
29/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	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
29/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2019	ES33 On 07-November-19			Bond Future	10.69	78.6644	10.6936	78.6644	0.00
29/10/2019	ES33 On 06-February-20			Bond Future	10.81	80.0833	10.8050	80.0833	350.00
29/10/2019	ES33 On 07-May-20			Bond Future	10.92	77.7465	10.9167	77.7465	0.00
29/10/2019	ES33 On 06-August-20			Bond Future	11.03	79.1923	11.0271	79.1923	0.00
29/10/2019	ES42 On 07-November-19			Bond Future	11.04	79.7760	11.0430	79.7760	0.00
29/10/2019	ES42 On 06-February-20			Bond Future	11.15	81.2149	11.1498	81.2149	4,919.00
29/10/2019	ES42 On 07-May-20			Bond Future	11.26	78.4279	11.2611	78.4279	0.00
29/10/2019	ES42 On 06-August-20			Bond Future	11.37	79.8864	11.3699	79.8864	0.00
29/10/2019	GOVI On 07-November-19			GOVI	690.94	693.2180	690.9390	693.2180	289.00
29/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	180390	20	180390	20	0.00
29/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	180290	20	180290	20	0.00
29/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	180190	20	180190	20	0.00
29/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 06-February-20			GOVI	703.40	705.7200	703.4030	705.7200	1,149.00
29/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	2530	3	2530	3	0.00
29/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	2630	3	2630	3	0.00
29/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	2730	3	2730	3	0.00
29/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 07-May-20			GOVI	716.18	718.5600	716.1800	718.5600	0.00
29/10/2019	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
29/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	38200	1	38200	1	0.00
29/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	38000	1	38000	1	0.00
29/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	38100	1	38100	1	0.00
29/10/2019	GOVI On 06-August-20			GOVI	729.47	731.9230	729.4700	731.9230	0.00
29/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	13300	4	13300	4	0.00
29/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	13400	4	13400	4	0.00
29/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	13500	4	13500	4	0.00
29/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
29/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
29/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2019	IGOV On 07-November-19			Index Future	261.08	261.2000	261.0770	261.2000	318.00
29/10/2019	IGOV On 06-February-20			Index Future	265.85	265.9760	265.8510	265.9760	1,011.00
29/10/2019	IGOV On 07-May-20			Index Future	270.74	270.8780	270.7440	270.8780	0.00
29/10/2019	IGOV On 06-August-20			Index Future	275.83	275.9780	275.8310	275.9780	0.00
29/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
29/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
29/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9600	101.9700	101.9600	0.00
29/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
29/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.36	95.3500	95.3600	95.3500	0.00
29/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.30	94.2900	94.3000	94.2900	0.00
29/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.20	93.1900	93.2000	93.1900	0.00
29/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.06	93.0400	93.0600	93.0400	0.00
29/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.00	94.9800	95.0000	94.9800	51.00
29/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.90	94.8800	94.9000	94.8800	0.00
29/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.83	95.8000	95.8300	95.8000	0.00
29/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.54	99.5100	99.5400	99.5100	0.00
29/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.58	100.5500	100.5800	100.5500	0.00
29/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.64	93.6100	93.6400	93.6100	0.00
29/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.55	99.5100	99.5500	99.5100	0.00
29/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
29/10/2019	IS10 On 17-December-25			Interest Rate Swap	89.98	89.9100	89.9800	89.9100	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
29/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.79	86.7100	86.7900	86.7100	0.00
29/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.38	85.3100	85.3800	85.3100	0.00
29/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.49	87.4200	87.4900	87.4200	0.00
29/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.31	91.2500	91.3100	91.2500	0.00
29/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.78	89.7100	89.7800	89.7100	0.00
29/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.85	91.7800	91.8500	91.7800	0.00
29/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.40	97.3200	97.4000	97.3200	0.00
29/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.73	97.6500	97.7300	97.6500	0.00
29/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.03	90.9500	91.0300	90.9500	0.00
29/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.41	98.3300	98.4100	98.3300	0.00
29/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
29/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/10/2019	R023 On 07-November-19			Bond Future	7.28	103.0149	7.2821	103.0149	13,519.00
29/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2008	2	2008	2	0.00
29/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2036	2	2036	2	0.00
29/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2065	2	2065	2	0.00
29/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
29/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
29/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
29/10/2019	R023 On 06-February-20			Bond Future	7.29	104.8730	7.2858	104.8730	39,862.00
29/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	969	1	969	1	0.00
29/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1010	1	1010	1	0.00
29/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	989	1	989	1	0.00
29/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	330	0	330	0	0.00
29/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	324	0	324	0	0.00
29/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	337	0	337	0	0.00
29/10/2019	R023 On 07-May-20			Bond Future	7.27	102.8483	7.2726	102.8483	16,047.00
29/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	342	0	342	0	0.00
29/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	351	0	351	0	0.00
29/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	333	0	333	0	0.00
29/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1300	1	1300	1	0.00
29/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1284	1	1284	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
29/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1268	1	1268	1	0.00
29/10/2019	R023 On 06-August-20			Bond Future	7.24	104.7609	7.2357	104.7609	0.00
29/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	988	1	988	1	0.00
29/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	1015	1	1015	1	0.00
29/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	1001	1	1001	1	0.00
29/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	913	1	913	1	0.00
29/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	922	1	922	1	0.00
29/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	932	1	932	1	0.00
29/10/2019	R035 On 07-November-19			Bond Future	9.50	97.0898	9.5039	97.0898	10,307.00
29/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	1	0	1	0	3,500.00
29/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2806	3	2806	3	0.00
29/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	760	1	760	1	3,500.00
29/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2875	3	2875	3	0.00
29/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	2945	3	2945	3	0.00
29/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5211	6	5211	6	0.00
29/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	47	0	47	0	0.00
29/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	51	0	51	0	0.00
29/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	2	0	2	0	3,500.00
29/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4649	4	4649	4	0.00
29/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	636	1	636	1	0.00
29/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	43	0	43	0	0.00
29/10/2019	R035 On 06-February-20			Bond Future	9.57	98.8410	9.5748	98.8410	107,647.00
29/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2465	3	2465	3	0.00
29/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2425	3	2425	3	0.00
29/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2384	3	2384	3	0.00
29/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2269	2	2269	2	0.00
29/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2199	2	2199	2	0.00
29/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2234	2	2234	2	0.00
29/10/2019	R035 On 07-May-20			Bond Future	9.64	96.1357	9.6408	96.1357	0.00
29/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1381	2	1381	2	5,000.00
29/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3574	4	3574	4	5,000.00
29/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2497	3	2497	3	0.00
29/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2569	3	2569	3	0.00
29/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8651	9	8651	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
29/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2533	3	2533	3	0.00
29/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	3784	4	3784	4	0.00
29/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2765	3	2765	3	0.00
29/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3704	4	3704	4	0.00
29/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	881	1	881	1	5,000.00
29/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3744	4	3744	4	0.00
29/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5465	5	5465	5	0.00
29/10/2019	R035 On 06-August-20			Bond Future	9.70	97.9235	9.7041	97.9235	0.00
29/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2390	3	2390	3	24,761.00
29/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5454	6	5454	6	0.00
29/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1612	2	1612	2	3,000.00
29/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5412	6	5412	6	0.00
29/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5495	6	5495	6	0.00
29/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	3916	4	3916	4	0.00
29/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3855	4	3855	4	0.00
29/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9023	9	9023	9	0.00
29/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7780	8	7780	8	0.00
29/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3886	4	3886	4	0.00
29/10/2019	R186 On 07-November-19			Bond Future	8.20	116.5394	8.2011	116.5394	56,149.00
29/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	600	1	600	1	3,750.00
29/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2973	3	2973	3	0.00
29/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4122	4	4122	4	0.00
29/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	442	1	442	1	0.00
29/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	534	1	534	1	4,955.00
29/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4231	4	4231	4	0.00
29/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4177	4	4177	4	0.00
29/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	0	0	0	0	0.00
29/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	448	0	448	0	7,500.00
29/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	368	0	368	0	0.00
29/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	0	0	0	0	0.00
29/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	2	0	2	0	4,955.00
29/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	321	0	321	0	3,750.00
29/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	0	0	0	0	0.00
29/10/2019	R186 On 06-February-20			Bond Future	8.24	113.3374	8.2449	113.3374	99,433.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1126	1	1126	1	821.00
29/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2502	3	2502	3	0.00
29/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2315	2	2315	2	0.00
29/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2579	3	2579	3	0.00
29/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4415	5	4415	5	0.00
29/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2540	3	2540	3	0.00
29/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	812	1	812	1	0.00
29/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	331	0	331	0	821.00
29/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	913	1	913	1	821.00
29/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	796	1	796	1	0.00
29/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1876	2	1876	2	0.00
29/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	828	1	828	1	0.00
29/10/2019	R186 On 07-May-20			Bond Future	8.29	115.3991	8.2898	115.3991	0.00
29/10/2019	R186 On 07-May-20	8.50	Call	Bond Future	2717	3	2717	3	0.00
29/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1507	2	1507	2	0.00
29/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4325	5	4325	5	0.00
29/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1532	2	1532	2	0.00
29/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2036	2	2036	2	6,000.00
29/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	591	1	591	1	6,000.00
29/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1483	2	1483	2	0.00
29/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2669	3	2669	3	0.00
29/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4369	4	4369	4	0.00
29/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	960	1	960	1	6,000.00
29/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2609	2	2609	2	0.00
29/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2088	2	2088	2	0.00
29/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2639	3	2639	3	0.00
29/10/2019	R186 On 07-May-20	8.50	Put	Bond Future	1597	2	1597	2	23,208.00
29/10/2019	R186 On 06-August-20			Bond Future	8.33	112.2403	8.3297	112.2403	0.00
29/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2661	3	2661	3	0.00
29/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2692	3	2692	3	0.00
29/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2630	3	2630	3	0.00
29/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2473	2	2473	2	0.00
29/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2453	2	2453	2	0.00
29/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2432	2	2432	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
29/10/2019	R197 On 07-November-19			Bond Future	307.40	307.6249	307.3994	307.6249	1,557.00
29/10/2019	R197 On 06-February-20			Bond Future	305.37	305.5950	305.3675	305.5950	2,390.00
29/10/2019	R197 On 07-May-20			Bond Future	310.99	311.2274	310.9865	311.2274	0.00
29/10/2019	R197 On 06-August-20			Bond Future	309.04	309.2939	309.0360	309.2939	0.00
29/10/2019	R202 On 07-November-19			Bond Future	232.38	232.3758	232.3778	232.3758	7,999.00
29/10/2019	R202 On 06-February-20			Bond Future	232.56	232.5590	232.5625	232.5590	3,022.00
29/10/2019	R202 On 07-May-20			Bond Future	236.84	236.8454	236.8419	236.8454	0.00
29/10/2019	R202 On 06-August-20			Bond Future	237.15	237.1650	237.1520	237.1650	0.00
29/10/2019	R207 On 07-November-19			Bond Future	6.86	102.3941	6.8639	102.3941	3,123.00
29/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	859	1	859	1	0.00
29/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	858	1	858	1	0.00
29/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	856	1	856	1	0.00
29/10/2019	R208 On 07-November-19			Bond Future	6.62	100.9504	6.6231	100.9504	2,194.00
29/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	284	0	284	0	0.00
29/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	271	0	271	0	0.00
29/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	259	0	259	0	0.00
29/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	2	0	2	0	0.00
29/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	3	0	3	0	0.00
29/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	2	0	2	0	0.00
29/10/2019	R208 On 06-February-20			Bond Future	6.46	102.7713	6.4631	102.7713	11,354.00
29/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	23	0	23	0	0.00
29/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	24	0	24	0	0.00
29/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	25	0	25	0	0.00
29/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	375	0	375	0	0.00
29/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	395	0	395	0	0.00
29/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	385	0	385	0	0.00
29/10/2019	R208 On 07-May-20			Bond Future	6.20	101.2375	6.1995	101.2375	0.00
29/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1197	1	1197	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
29/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1206	1	1206	1	0.00
29/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1188	1	1188	1	0.00
29/10/2019	R208 On 06-August-20			Bond Future	5.67	103.1201	5.6673	103.1201	0.00
29/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	134	0	134	0	0.00
29/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	137	0	137	0	0.00
29/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	131	0	131	0	0.00
29/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	204	0	204	0	0.00
29/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	201	0	201	0	0.00
29/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	198	0	198	0	0.00
29/10/2019	R209 On 07-November-19			Bond Future	9.51	74.2665	9.5076	74.2665	74,652.00
29/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	1971	2	1971	2	0.00
29/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	1	0	1	0	8,000.00
29/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	578	1	578	1	5,000.00
29/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2085	2	2085	2	0.00
29/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	182	0	182	0	8,000.00
29/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2028	2	2028	2	0.00
29/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1803	2	1803	2	0.00
29/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1363	1	1363	1	0.00
29/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	72	0	72	0	0.00
29/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	78	0	78	0	0.00
29/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	107	0	107	0	0.00
29/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4017	4	4017	4	0.00
29/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	84	0	84	0	0.00
29/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	628	1	628	1	0.00
29/10/2019	R209 On 06-February-20			Bond Future	9.57	75.6061	9.5679	75.6061	96,625.00
29/10/2019	R209 On 06-February-20	9.40	Call	Bond Future	1503	2	1503	2	7,500.00
29/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1837	2	1837	2	0.00
29/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1805	2	1805	2	0.00
29/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1870	2	1870	2	0.00
29/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2248	2	2248	2	0.00
29/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2215	2	2215	2	0.00
29/10/2019	R209 On 06-February-20	9.40	Put	Bond Future	2606	2	2606	2	0.00
29/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2182	2	2182	2	0.00
29/10/2019	R209 On 07-May-20			Bond Future	9.63	73.8302	9.6291	73.8302	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
29/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2254	2	2254	2	0.00
29/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2315	2	2315	2	0.00
29/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2285	2	2285	2	0.00
29/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3383	3	3383	3	0.00
29/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3347	3	3347	3	0.00
29/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3418	3	3418	3	0.00
29/10/2019	R209 On 06-August-20			Bond Future	9.69	75.2031	9.6880	75.2031	0.00
29/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
29/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34556	34	34556	34	0.00
29/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34664	34	34664	34	0.00
29/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34447	34	34447	34	0.00
29/10/2019	R210 On 07-November-19			Bond Future	188.25	188.2525	188.2534	188.2525	1,055.00
29/10/2019	R210 On 06-February-20			Bond Future	191.70	191.6948	191.6969	191.6948	1,772.00
29/10/2019	R210 On 07-May-20			Bond Future	192.57	192.5779	192.5742	192.5779	0.00
29/10/2019	R210 On 06-August-20			Bond Future	196.19	196.2035	196.1921	196.2035	0.00
29/10/2019	R212 On 07-November-19			Bond Future	161.77	161.8064	161.7702	161.8064	7,384.00
29/10/2019	R212 On 06-February-20			Bond Future	162.48	162.5192	162.4834	162.5192	4,109.00
29/10/2019	R212 On 07-May-20			Bond Future	165.47	165.5145	165.4731	165.5145	0.00
29/10/2019	R212 On 06-August-20			Bond Future	166.29	166.3371	166.2882	166.3371	0.00
29/10/2019	R213 On 07-November-19			Bond Future	9.10	87.0200	9.1031	87.0200	10,269.00
29/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2936	3	2936	3	0.00
29/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	2995	3	2995	3	0.00
29/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3053	3	3053	3	0.00
29/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	11	0	11	0	0.00
29/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	13	0	13	0	0.00
29/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	12	0	12	0	0.00
29/10/2019	R213 On 06-February-20			Bond Future	9.17	88.5896	9.1675	88.5896	16,825.00
29/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2195	2	2195	2	0.00
29/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2160	2	2160	2	0.00
29/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2125	2	2125	2	0.00
29/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1531	1	1531	1	0.00
29/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1557	1	1557	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
29/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1505	1	1505	1	0.00
29/10/2019	R213 On 07-May-20			Bond Future	9.23	86.6493	9.2269	86.6493	0.00
29/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1863	2	1863	2	0.00
29/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1890	2	1890	2	0.00
29/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1918	2	1918	2	0.00
29/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3184	3	3184	3	0.00
29/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3253	3	3253	3	0.00
29/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3219	3	3219	3	0.00
29/10/2019	R213 On 06-August-20			Bond Future	9.28	88.2606	9.2830	88.2606	0.00
29/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3225	3	3225	3	0.00
29/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3291	3	3291	3	0.00
29/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3258	3	3258	3	0.00
29/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3157	3	3157	3	0.00
29/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3131	3	3131	3	0.00
29/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3183	3	3183	3	0.00
29/10/2019	R214 On 07-November-19			Bond Future	9.76	72.6303	9.7582	72.6303	4,316.00
29/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1817	2	1817	2	0.00
29/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	1874	2	1874	2	0.00
29/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1761	2	1761	2	0.00
29/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	142	0	142	0	0.00
29/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	132	0	132	0	0.00
29/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	123	0	123	0	0.00
29/10/2019	R214 On 06-February-20			Bond Future	9.82	73.9404	9.8243	73.9404	16,130.00
29/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1780	2	1780	2	0.00
29/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1844	2	1844	2	0.00
29/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1812	2	1812	2	0.00
29/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2521	2	2521	2	0.00
29/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2485	2	2485	2	0.00
29/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2558	2	2558	2	0.00
29/10/2019	R214 On 07-May-20			Bond Future	9.89	71.9872	9.8859	71.9872	0.00
29/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2507	3	2507	3	0.00
29/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2539	3	2539	3	0.00
29/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2474	3	2474	3	0.00
29/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3390	3	3390	3	0.00

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29/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3354	3	3354	3	0.00
29/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3319	3	3319	3	0.00
29/10/2019	R214 On 06-August-20			Bond Future	9.94	73.3260	9.9449	73.3260	0.00
29/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3849	4	3849	4	0.00
29/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3919	4	3919	4	0.00
29/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3884	4	3884	4	0.00
29/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3684	4	3684	4	0.00
29/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3622	3	3622	3	0.00
29/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3653	3	3653	3	0.00
29/10/2019	R248 On 07-November-19			Bond Future	9.84	91.8360	9.8385	91.8360	73,546.00
29/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	1875	2	1875	2	0.00
29/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	1809	2	1809	2	0.00
29/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1743	2	1743	2	0.00
29/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	263	0	263	0	0.00
29/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	282	0	282	0	0.00
29/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	246	0	246	0	0.00
29/10/2019	R248 On 06-February-20			Bond Future	9.91	93.4925	9.9066	93.4925	88,671.00
29/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1788	2	1788	2	0.00
29/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1826	2	1826	2	0.00
29/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1750	2	1750	2	0.00
29/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3443	3	3443	3	0.00
29/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3544	3	3544	3	0.00
29/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3493	3	3493	3	0.00
29/10/2019	R248 On 07-May-20			Bond Future	9.97	90.7533	9.9701	90.7533	0.00
29/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2781	3	2781	3	0.00
29/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2859	3	2859	3	0.00
29/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2820	3	2820	3	0.00
29/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4448	4	4448	4	0.00
29/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4496	4	4496	4	0.00
29/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4400	4	4400	4	0.00
29/10/2019	R248 On 06-August-20			Bond Future	10.03	92.4410	10.0311	92.4410	0.00
29/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2341	2	2341	2	20,640.00
29/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6001	6	6001	6	0.00
29/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6094	6	6094	6	0.00

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29/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1669	2	1669	2	3,000.00
29/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6047	6	6047	6	0.00
29/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4740	5	4740	5	0.00
29/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4705	5	4705	5	0.00
29/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11048	11	11048	11	0.00
29/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4775	5	4775	5	0.00
29/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9294	9	9294	9	0.00