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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	2025 On 01-August-19			Bond Future	136.60	136.3768	136.6015	136.3768	1,622.00
11/07/2019	2025 On 07-November-19			Bond Future	139.32	139.0898	139.3189	139.0898	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	2025 On 06-February-20			Bond Future	140.51	140.2741	140.5074	140.2741	0.00
11/07/2019	2029 On 01-August-19			Bond Future	103.08	103.0664	103.0758	103.0664	4,110.00
11/07/2019	2029 On 07-November-19			Bond Future	104.03	104.0223	104.0320	104.0223	150.00
11/07/2019	2029 On 06-February-20			Bond Future	106.02	106.0107	106.0203	106.0107	0.00
11/07/2019	2030 On 01-August-19			Bond Future	8.69	94.9298	8.6919	94.9298	72,633.00
11/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3437	3	3437	3	5,400.00
11/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	6277	6	6277	6	0.00
11/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	101	0	101	0	2,025.00
11/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	6217	6	6217	6	0.00
11/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7584	7	7584	7	0.00
11/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7643	7	7643	7	0.00
11/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	708	1	708	1	5,400.00
11/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	3022	3	3022	3	2,025.00
11/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7525	7	7525	7	0.00
11/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	1068	1	1068	1	0.00
11/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3557	3	3557	3	0.00
11/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3737	3	3737	3	0.00
11/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2616	2	2616	2	0.00
11/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	109	0	109	0	6,570.00
11/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
11/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	41	0	41	0	0.00
11/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	33	0	33	0	0.00
11/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	556	1	556	1	0.00
11/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	2	0	2	0	4,800.00
11/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
11/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
11/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	852	1	852	1	0.00
11/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	71	0	71	0	0.00
11/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	46	0	46	0	0.00
11/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	2	0	2	0	5,400.00
11/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2386	3	2386	3	0.00
11/07/2019	2030 On 07-November-19			Bond Future	8.74	96.7929	8.7405	96.7929	200.00
11/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	5150	5	5150	5	0.00
11/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1453	1	1453	1	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3313	3	3313	3	5,500.00
11/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6612	6	6612	6	0.00
11/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	5201	5	5201	5	0.00
11/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	5099	5	5099	5	0.00
11/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	6295	6	6295	6	0.00
11/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3403	3	3403	3	0.00
11/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1367	1	1367	1	0.00
11/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	996	1	996	1	0.00
11/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	363	0	363	0	0.00
11/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	543	1	543	1	0.00
11/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2476	3	2476	3	0.00
11/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1031	1	1031	1	0.00
11/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	534	1	534	1	0.00
11/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2365	3	2365	3	0.00
11/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	325	0	325	0	5,500.00
11/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	524	1	524	1	0.00
11/07/2019	2030 On 06-February-20			Bond Future	8.78	94.6110	8.7792	94.6110	0.00
11/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3953	4	3953	4	0.00
11/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3995	4	3995	4	0.00
11/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	4037	4	4037	4	0.00
11/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1665	2	1665	2	0.00
11/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1704	2	1704	2	0.00
11/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1684	2	1684	2	0.00
11/07/2019	2032 On 01-August-19			Bond Future	9.04	96.4188	9.0430	96.4188	49,403.00
11/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	7213	7	7213	7	0.00
11/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	7150	7	7150	7	0.00
11/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	7086	7	7086	7	0.00
11/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	2	0	2	0	0.00
11/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	2	0	2	0	0.00
11/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	2	0	2	0	0.00
11/07/2019	2032 On 07-November-19			Bond Future	9.10	94.1506	9.1017	94.1506	0.00
11/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4954	5	4954	5	0.00
11/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4901	4	4901	4	0.00
11/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4848	4	4848	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	760	1	760	1	0.00
11/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	774	1	774	1	0.00
11/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	748	1	748	1	0.00
11/07/2019	2032 On 06-February-20			Bond Future	9.15	95.9283	9.1495	95.9283	0.00
11/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3821	3	3821	3	0.00
11/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3862	4	3862	4	0.00
11/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3779	3	3779	3	0.00
11/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2204	2	2204	2	0.00
11/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2178	2	2178	2	0.00
11/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2152	2	2152	2	0.00
11/07/2019	2033 On 01-August-19			Bond Future	103.84	103.7093	103.8397	103.7093	6,090.00
11/07/2019	2033 On 07-November-19			Bond Future	104.74	104.6023	104.7353	104.6023	50.00
11/07/2019	2033 On 06-February-20			Bond Future	106.74	106.6017	106.7370	106.6017	0.00
11/07/2019	2037 On 01-August-19			Bond Future	9.45	91.4035	9.4495	91.4035	61,833.00
11/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	6350	6	6350	6	0.00
11/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	6491	6	6491	6	0.00
11/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	6420	6	6420	6	0.00
11/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	11	0	11	0	0.00
11/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	11	0	11	0	0.00
11/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	12	0	12	0	0.00
11/07/2019	2037 On 07-November-19			Bond Future	9.51	93.1975	9.5110	93.1975	0.00
11/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4592	4	4592	4	0.00
11/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4702	4	4702	4	0.00
11/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4647	4	4647	4	0.00
11/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1220	1	1220	1	0.00
11/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1201	1	1201	1	0.00
11/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1240	1	1240	1	0.00
11/07/2019	2037 On 06-February-20			Bond Future	9.56	90.6971	9.5638	90.6971	0.00
11/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3846	3	3846	3	0.00
11/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3803	3	3803	3	0.00
11/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3760	3	3760	3	0.00
11/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	2984	3	2984	3	0.00
11/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3018	3	3018	3	0.00
11/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	2951	3	2951	3	0.00

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11/07/2019	2038 On 01-August-19			Bond Future	121.60	121.0570	121.6030	121.0570	11,341.00
11/07/2019	2038 On 07-November-19			Bond Future	124.02	123.4653	124.0221	123.4653	0.00
11/07/2019	2038 On 06-February-20			Bond Future	124.73	124.1667	124.7340	124.1667	0.00
11/07/2019	2040 On 01-August-19			Bond Future	9.57	94.2058	9.5748	94.2058	40,968.00
11/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	6372	6	6372	6	0.00
11/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	6447	6	6447	6	0.00
11/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	6522	6	6522	6	0.00
11/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	19	0	19	0	0.00
11/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	21	0	21	0	0.00
11/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	20	0	20	0	0.00
11/07/2019	2040 On 07-November-19			Bond Future	9.64	96.0547	9.6375	96.0547	0.00
11/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4600	4	4600	4	0.00
11/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	3368	3	3368	3	1,260.00
11/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1301	1	1301	1	1,260.00
11/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4658	4	4658	4	0.00
11/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4716	4	4716	4	0.00
11/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1334	2	1334	2	0.00
11/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1378	2	1378	2	0.00
11/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2012	2	2012	2	0.00
11/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4218	5	4218	5	0.00
11/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1356	2	1356	2	0.00
11/07/2019	2040 On 06-February-20			Bond Future	9.69	93.3577	9.6916	93.3577	0.00
11/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3775	3	3775	3	0.00
11/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3866	3	3866	3	0.00
11/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3821	3	3821	3	0.00
11/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3336	4	3336	4	0.00
11/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3298	4	3298	4	0.00
11/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3373	4	3373	4	0.00
11/07/2019	2044 On 01-August-19			Bond Future	9.65	90.9581	9.6495	90.9581	38,001.00
11/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	6093	5	6093	5	0.00
11/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	7150	6	7150	6	0.00
11/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	285	0	285	0	228.00
11/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	6169	5	6169	5	0.00
11/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	2241	2	2241	2	100.00

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11/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	6018	5	6018	5	0.00
11/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	233	0	233	0	100.00
11/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1540	1	1540	1	228.00
11/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	5182	4	5182	4	0.00
11/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	50	0	50	0	228.00
11/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	26	0	26	0	0.00
11/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	2804	3	2804	3	0.00
11/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	10	0	10	0	100.00
11/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	2584	3	2584	3	0.00
11/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	760	1	760	1	0.00
11/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	23	0	23	0	0.00
11/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	444	1	444	1	0.00
11/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	25	0	25	0	0.00
11/07/2019	2044 On 07-November-19			Bond Future	9.71	92.7433	9.7111	92.7433	0.00
11/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	4458	4	4458	4	0.00
11/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	7276	7	7276	7	0.00
11/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	837	1	837	1	328.00
11/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2809	2	2809	2	328.00
11/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	4515	4	4515	4	0.00
11/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	4401	4	4401	4	0.00
11/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1570	2	1570	2	0.00
11/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	5495	6	5495	6	0.00
11/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1521	2	1521	2	0.00
11/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2562	3	2562	3	0.00
11/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1545	2	1545	2	0.00
11/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	755	1	755	1	328.00
11/07/2019	2044 On 06-February-20			Bond Future	9.76	90.1091	9.7644	90.1091	0.00
11/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1260	1	1260	1	328.00
11/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3694	3	3694	3	0.00
11/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3561	3	3561	3	328.00
11/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3649	3	3649	3	0.00
11/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	9201	9	9201	9	0.00
11/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3739	3	3739	3	0.00
11/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	3687	4	3687	4	0.00

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11/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	3606	4	3606	4	0.00
11/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1221	1	1221	1	328.00
11/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	3646	4	3646	4	0.00
11/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	3768	4	3768	4	0.00
11/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7295	8	7295	8	0.00
11/07/2019	2046 On 01-August-19			Bond Future	114.35	113.9165	114.3470	113.9165	12,638.00
11/07/2019	2046 On 07-November-19			Bond Future	114.90	114.4632	114.9023	114.4632	0.00
11/07/2019	2046 On 06-February-20			Bond Future	117.10	116.6510	117.0985	116.6510	0.00
11/07/2019	2050 On 01-August-19			Bond Future	117.93	117.6822	117.9342	117.6822	11,027.00
11/07/2019	2050 On 07-November-19			Bond Future	120.28	120.0231	120.2803	120.0231	0.00
11/07/2019	2050 On 06-February-20			Bond Future	120.74	120.4810	120.7429	120.4810	0.00
11/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	AL37 On 01-August-19			Index Future	658.50	656.1330	658.5040	656.1330	0.00
11/07/2019	AL37 On 07-November-19			Index Future	671.43	669.0110	671.4290	669.0110	0.00
11/07/2019	AL37 On 06-February-20			Index Future	684.10	681.6390	684.1010	681.6390	0.00
11/07/2019	AL7T On 01-August-19			Index Future	769.84	766.1190	769.8400	766.1190	0.00
11/07/2019	AL7T On 07-November-19			Index Future	784.95	781.1560	784.9490	781.1560	0.00
11/07/2019	AL7T On 06-February-20			Index Future	799.76	795.9010	799.7640	795.9010	0.00
11/07/2019	ALBI On 01-August-19			Index Future	690.79	686.5330	690.7880	686.5330	970.00
11/07/2019	ALBI On 07-November-19			Index Future	704.35	700.0070	704.3460	700.0070	0.00
11/07/2019	ALBI On 06-February-20			Index Future	717.64	713.2200	717.6390	713.2200	0.00
11/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2019	ES33 On 01-August-19			Bond Future	10.59	79.9701	10.5936	79.9701	350.00
11/07/2019	ES33 On 07-November-19			Bond Future	10.70	77.7462	10.7042	77.7462	0.00
11/07/2019	ES33 On 06-February-20			Bond Future	10.80	79.2140	10.8048	79.2140	0.00
11/07/2019	ES42 On 01-August-19			Bond Future	10.95	81.3209	10.9487	81.3209	4,919.00
11/07/2019	ES42 On 07-November-19			Bond Future	11.06	78.6516	11.0597	78.6516	0.00
11/07/2019	ES42 On 06-February-20			Bond Future	11.16	80.1369	11.1571	80.1369	0.00
11/07/2019	GOVI On 01-August-19			GOVI	684.17	679.8190	684.1700	679.8190	437.00
11/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	454800	41	454800	41	0.00
11/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	454900	41	454900	41	0.00
11/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	455000	41	455000	41	0.00
11/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 01-August-19	638.67	Put	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
11/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 07-November-19			GOVI	697.60	693.1620	697.5980	693.1620	44.00
11/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	246980	20	246980	20	0.00
11/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	246880	20	246880	20	0.00
11/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	246780	20	246780	20	0.00
11/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 06-February-20			GOVI	710.76	706.2450	710.7640	706.2450	0.00
11/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	76140	3	76140	3	0.00
11/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	76240	3	76240	3	0.00
11/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	76340	3	76340	3	0.00
11/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
11/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
11/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2019	IGOV On 01-August-19			Index Future	261.49	261.1500	261.4860	261.1500	816.00
11/07/2019	IGOV On 07-November-19			Index Future	266.69	266.3450	266.6870	266.3450	218.00
11/07/2019	IGOV On 06-February-20			Index Future	271.78	271.4350	271.7840	271.4350	0.00
11/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
11/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
11/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
11/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.53	98.5400	98.5300	98.5400	0.00
11/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.91	101.9400	101.9100	101.9400	0.00
11/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.69	98.7500	98.6900	98.7500	0.00
11/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.28	95.3500	95.2800	95.3500	0.00
11/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.25	94.3400	94.2500	94.3400	0.00
11/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.17	93.2700	93.1700	93.2700	0.00
11/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.07	93.1800	93.0700	93.1800	0.00
11/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.03	95.1500	95.0300	95.1500	51.00
11/07/2019	IS05 On 15-March-22			Interest Rate Swap	94.95	95.0900	94.9500	95.0900	0.00
11/07/2019	IS05 On 21-June-22			Interest Rate Swap	95.90	96.0500	95.9000	96.0500	0.00
11/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.63	99.7900	99.6300	99.7900	0.00
11/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.68	100.8600	100.6800	100.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.78	93.9800	93.7800	93.9800	0.00
11/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.70	99.9100	99.7000	99.9100	0.00
11/07/2019	IS05 On 19-September-23			Interest Rate Swap	94.98	95.2000	94.9800	95.2000	0.00
11/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.43	90.7500	90.4300	90.7500	0.00
11/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.24	87.5900	87.2400	87.5900	0.00
11/07/2019	IS10 On 15-June-26			Interest Rate Swap	85.85	86.2000	85.8500	86.2000	0.00
11/07/2019	IS10 On 21-September-26			Interest Rate Swap	87.97	88.3200	87.9700	88.3200	0.00
11/07/2019	IS10 On 21-December-26			Interest Rate Swap	91.80	92.1300	91.8000	92.1300	0.00
11/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.28	90.6100	90.2800	90.6100	0.00
11/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.36	92.6700	92.3600	92.6700	0.00
11/07/2019	IS10 On 20-September-27			Interest Rate Swap	97.89	98.2000	97.8900	98.2000	0.00
11/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.22	98.5300	98.2200	98.5300	0.00
11/07/2019	IS10 On 22-March-28			Interest Rate Swap	91.53	91.8600	91.5300	91.8600	0.00
11/07/2019	IS10 On 20-June-28			Interest Rate Swap	98.88	99.2000	98.8800	99.2000	0.00
11/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.25	92.5700	92.2500	92.5700	0.00
11/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/07/2019	R023 On 01-August-19			Bond Future	7.09	105.0361	7.0856	105.0361	64,146.00
11/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5604	5	5604	5	0.00
11/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5662	5	5662	5	0.00
11/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5633	5	5633	5	0.00
11/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R023 On 07-November-19			Bond Future	7.06	103.1660	7.0619	103.1660	0.00
11/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2736	2	2736	2	0.00
11/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2763	2	2763	2	0.00
11/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2790	2	2790	2	0.00
11/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	82	0	82	0	0.00
11/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	84	0	84	0	0.00
11/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	85	0	85	0	0.00
11/07/2019	R023 On 06-February-20			Bond Future	7.01	105.1136	7.0135	105.1136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1736	1	1736	1	0.00
11/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1780	2	1780	2	0.00
11/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1758	1	1758	1	0.00
11/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	358	0	358	0	0.00
11/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	353	0	353	0	0.00
11/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	362	0	362	0	0.00
11/07/2019	R035 On 01-August-19			Bond Future	9.32	99.4951	9.3187	99.4951	79,636.00
11/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6914	6	6914	6	0.00
11/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6844	6	6844	6	0.00
11/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6773	6	6773	6	0.00
11/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	8	0	8	0	0.00
11/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	8	0	8	0	0.00
11/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	7	0	7	0	0.00
11/07/2019	R035 On 07-November-19			Bond Future	9.38	96.9456	9.3835	96.9456	0.00
11/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4758	4	4758	4	0.00
11/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	846	1	846	1	3,500.00
11/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2972	3	2972	3	3,500.00
11/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4814	4	4814	4	0.00
11/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4870	4	4870	4	0.00
11/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6754	6	6754	6	0.00
11/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1053	1	1053	1	0.00
11/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1071	1	1071	1	0.00
11/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	613	1	613	1	3,500.00
11/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1036	1	1036	1	0.00
11/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	1915	2	1915	2	0.00
11/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	4561	5	4561	5	0.00
11/07/2019	R035 On 06-February-20			Bond Future	9.44	98.7758	9.4397	98.7758	0.00
11/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3977	4	3977	4	0.00
11/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3933	4	3933	4	0.00
11/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3889	3	3889	3	0.00
11/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	2743	3	2743	3	0.00
11/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2680	3	2680	3	0.00
11/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	2712	3	2712	3	0.00
11/07/2019	R186 On 01-August-19			Bond Future	8.03	114.3482	8.0278	114.3482	114,371.00

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11/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8455	8	8455	8	0.00
11/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5883	5	5883	5	6,000.00
11/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1759	1	1759	1	6,000.00
11/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	120	0	120	0	620.00
11/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	2165	2	2165	2	0.00
11/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8562	8	8562	8	0.00
11/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8509	8	8509	8	0.00
11/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3923	3	3923	3	0.00
11/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6822	6	6822	6	0.00
11/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11416	11	11416	11	0.00
11/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	3084	3	3084	3	0.00
11/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	568	0	568	0	620.00
11/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	92	0	92	0	0.00
11/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	9	0	9	0	3,100.00
11/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
11/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	29	0	29	0	0.00
11/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	734	0	734	0	0.00
11/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	1789	0	1789	0	0.00
11/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	153	0	153	0	0.00
11/07/2019	R186 On 07-November-19			Bond Future	8.06	116.5924	8.0611	116.5924	16,260.00
11/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	4171	4	4171	4	0.00
11/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	5181	5	5181	5	0.00
11/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	2078	2	2078	2	5,000.00
11/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1974	2	1974	2	0.00
11/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	5280	5	5280	5	0.00
11/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	5230	5	5230	5	0.00
11/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	245	0	245	0	0.00
11/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1109	1	1109	1	0.00
11/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1176	1	1176	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	250	0	250	0	0.00
11/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	396	1	396	1	5,000.00
11/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	255	0	255	0	0.00
11/07/2019	R186 On 06-February-20			Bond Future	8.08	113.4871	8.0808	113.4871	0.00
11/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3718	3	3718	3	0.00
11/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3798	3	3798	3	0.00
11/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3758	3	3758	3	0.00
11/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1116	1	1116	1	0.00
11/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1102	1	1102	1	0.00
11/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1131	1	1131	1	0.00
11/07/2019	R197 On 01-August-19			Bond Future	302.65	302.5074	302.6507	302.5074	2,507.00
11/07/2019	R197 On 07-November-19			Bond Future	308.67	308.5252	308.6713	308.5252	0.00
11/07/2019	R197 On 06-February-20			Bond Future	306.91	306.7600	306.9085	306.7600	0.00
11/07/2019	R202 On 01-August-19			Bond Future	233.39	233.3636	233.3858	233.3636	9,503.00
11/07/2019	R202 On 07-November-19			Bond Future	238.03	238.0059	238.0286	238.0059	0.00
11/07/2019	R202 On 06-February-20			Bond Future	238.51	238.4852	238.5080	238.4852	0.00
11/07/2019	R207 On 01-August-19			Bond Future	6.08	100.8684	6.0795	100.8684	4,891.00
11/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	542	1	542	1	0.00
11/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	547	1	547	1	0.00
11/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	551	1	551	1	0.00
11/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R207 On 07-November-19			Bond Future	4.11	102.8481	4.1147	102.8481	0.00
11/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
11/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
11/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
11/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	369	0	369	0	0.00
11/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	368	0	368	0	0.00
11/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	366	0	366	0	0.00
11/07/2019	R208 On 01-August-19			Bond Future	6.19	103.1038	6.1859	103.1038	10,796.00
11/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3027	3	3027	3	0.00
11/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	3012	3	3012	3	0.00
11/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2997	3	2997	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
11/07/2019	R208 On 07-November-19			Bond Future	5.94	101.7234	5.9402	101.7234	0.00
11/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1195	1	1195	1	0.00
11/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1182	1	1182	1	0.00
11/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1170	1	1170	1	0.00
11/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	17	0	17	0	0.00
11/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	18	0	18	0	0.00
11/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	17	0	17	0	0.00
11/07/2019	R208 On 06-February-20			Bond Future	5.55	103.6438	5.5472	103.6438	0.00
11/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	668	1	668	1	0.00
11/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	678	1	678	1	0.00
11/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	688	1	688	1	0.00
11/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	41	0	41	0	0.00
11/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	43	0	43	0	0.00
11/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	42	0	42	0	0.00
11/07/2019	R209 On 01-August-19			Bond Future	9.32	75.8277	9.3226	75.8277	90,883.00
11/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	5318	5	5318	5	0.00
11/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	5438	5	5438	5	0.00
11/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	801	1	801	1	7,560.00
11/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	5378	5	5378	5	0.00
11/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	3229	3	3229	3	7,560.00
11/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	7152	7	7152	7	0.00
11/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	1	0	1	0	7,560.00
11/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	12	0	12	0	0.00
11/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	954	1	954	1	0.00
11/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	98	0	98	0	0.00
11/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	13	0	13	0	0.00
11/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	11	0	11	0	0.00
11/07/2019	R209 On 07-November-19			Bond Future	9.38	74.1641	9.3793	74.1641	30.00
11/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3791	3	3791	3	0.00
11/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3884	3	3884	3	0.00
11/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3838	3	3838	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1037	1	1037	1	0.00
11/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1021	1	1021	1	0.00
11/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1054	1	1054	1	0.00
11/07/2019	R209 On 06-February-20			Bond Future	9.43	75.5644	9.4263	75.5644	0.00
11/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	3151	3	3151	3	0.00
11/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	3187	3	3187	3	0.00
11/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	3114	3	3114	3	0.00
11/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2629	3	2629	3	0.00
11/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2600	3	2600	3	0.00
11/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2571	3	2571	3	0.00
11/07/2019	R210 On 01-August-19			Bond Future	191.13	191.1150	191.1323	191.1150	2,132.00
11/07/2019	R210 On 07-November-19			Bond Future	192.33	192.3104	192.3279	192.3104	0.00
11/07/2019	R210 On 06-February-20			Bond Future	196.00	195.9863	196.0039	195.9863	0.00
11/07/2019	R212 On 01-August-19			Bond Future	160.27	160.2624	160.2745	160.2624	6,690.00
11/07/2019	R212 On 07-November-19			Bond Future	163.46	163.4505	163.4628	163.4505	0.00
11/07/2019	R212 On 06-February-20			Bond Future	164.34	164.3285	164.3408	164.3285	0.00
11/07/2019	R213 On 01-August-19			Bond Future	8.89	89.0253	8.8917	89.0253	17,638.00
11/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6685	6	6685	6	0.00
11/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6801	6	6801	6	0.00
11/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6743	6	6743	6	0.00
11/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	1	0	1	0	0.00
11/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	1	0	1	0	0.00
11/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	1	0	1	0	0.00
11/07/2019	R213 On 07-November-19			Bond Future	8.95	87.2215	8.9476	87.2215	3,080.00
11/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4560	4	4560	4	0.00
11/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4658	4	4658	4	0.00
11/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4609	4	4609	4	0.00
11/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	654	1	654	1	0.00
11/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	632	1	632	1	0.00
11/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	643	1	643	1	0.00
11/07/2019	R213 On 06-February-20			Bond Future	8.99	88.8681	8.9947	88.8681	0.00
11/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3650	3	3650	3	0.00
11/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3610	3	3610	3	0.00
11/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3570	3	3570	3	0.00

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11/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	1908	2	1908	2	0.00
11/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	1929	2	1929	2	0.00
11/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	1886	2	1886	2	0.00
11/07/2019	R214 On 01-August-19			Bond Future	9.61	74.0553	9.6083	74.0553	16,514.00
11/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4804	4	4804	4	0.00
11/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4865	4	4865	4	0.00
11/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4743	4	4743	4	0.00
11/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	28	0	28	0	0.00
11/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	26	0	26	0	0.00
11/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	25	0	25	0	0.00
11/07/2019	R214 On 07-November-19			Bond Future	9.67	72.2113	9.6707	72.2113	0.00
11/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3608	3	3608	3	0.00
11/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3562	3	3562	3	0.00
11/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3654	3	3654	3	0.00
11/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1341	2	1341	2	0.00
11/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1321	2	1321	2	0.00
11/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1301	2	1301	2	0.00
11/07/2019	R214 On 06-February-20			Bond Future	9.73	73.5746	9.7253	73.5746	0.00
11/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2989	3	2989	3	0.00
11/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	3060	3	3060	3	0.00
11/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	3024	3	3024	3	0.00
11/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3060	3	3060	3	0.00
11/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3028	3	3028	3	0.00
11/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3093	3	3093	3	0.00
11/07/2019	R248 On 01-August-19			Bond Future	9.63	94.5002	9.6283	94.5002	100,749.00
11/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	6199	5	6199	5	0.00
11/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	6121	5	6121	5	0.00
11/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	6044	5	6044	5	0.00
11/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	28	0	28	0	0.00
11/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	29	0	29	0	0.00
11/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	26	0	26	0	0.00
11/07/2019	R248 On 07-November-19			Bond Future	9.69	91.9160	9.6908	91.9160	2,048.00
11/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	4523	4	4523	4	0.00
11/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	4465	4	4465	4	0.00

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11/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	4407	4	4407	4	0.00
11/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1627	2	1627	2	0.00
11/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1653	2	1653	2	0.00
11/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1602	2	1602	2	0.00
11/07/2019	R248 On 06-February-20			Bond Future	9.75	93.6513	9.7455	93.6513	0.00
11/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3608	3	3608	3	0.00
11/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3653	3	3653	3	0.00
11/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3563	3	3563	3	0.00
11/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	3877	4	3877	4	0.00
11/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	3964	4	3964	4	0.00
11/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	3920	4	3920	4	0.00