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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
23/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	2025 On 07-November-19			Bond Future	137.63	137.6990	137.6342	137.6990	731.00
23/10/2019	2025 On 06-February-20			Bond Future	138.68	138.7440	138.6775	138.7440	861.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2019	2025 On 07-May-20			Bond Future	141.23	141.3004	141.2330	141.3004	0.00
23/10/2019	2025 On 06-August-20			Bond Future	142.39	142.4553	142.3867	142.4553	0.00
23/10/2019	2029 On 07-November-19			Bond Future	101.88	102.0074	101.8819	102.0074	1,851.00
23/10/2019	2029 On 06-February-20			Bond Future	103.75	103.8734	103.7453	103.8734	3,860.00
23/10/2019	2029 On 07-May-20			Bond Future	104.54	104.6748	104.5446	104.6748	0.00
23/10/2019	2029 On 06-August-20			Bond Future	106.51	106.6454	106.5128	106.6454	0.00
23/10/2019	2030 On 07-November-19			Bond Future	8.90	96.2372	8.9049	96.2372	47,738.00
23/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3583	4	3583	4	0.00
23/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	102	0	102	0	5,500.00
23/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2540	3	2540	3	0.00
23/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1255	1	1255	1	0.00
23/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1485	1	1485	1	5,500.00
23/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3642	4	3642	4	0.00
23/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5236	5	5236	5	0.00
23/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	1991	2	1991	2	0.00
23/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2261	2	2261	2	0.00
23/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	15	0	15	0	0.00
23/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5763	6	5763	6	0.00
23/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	79	0	79	0	0.00
23/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	850	1	850	1	0.00
23/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3524	4	3524	4	0.00
23/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1582	2	1582	2	0.00
23/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4883	5	4883	5	0.00
23/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2825	3	2825	3	0.00
23/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	51	0	51	0	2,500.00
23/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	3	0	3	0	0.00
23/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	21	0	21	0	0.00
23/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	228	0	228	0	0.00
23/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	564	1	564	1	5,070.00
23/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	100	0	100	0	0.00
23/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	1	0	1	0	2,500.00
23/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2240	2	2240	2	0.00
23/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2067	2	2067	2	0.00
23/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	339	0	339	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
23/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	20	0	20	0	0.00
23/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	256	0	256	0	0.00
23/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	18	0	18	0	0.00
23/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	2	0	2	0	5,500.00
23/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	72	0	72	0	2,750.00
23/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	139	0	139	0	2,750.00
23/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3298	3	3298	3	0.00
23/10/2019	2030 On 06-February-20			Bond Future	8.96	93.9651	8.9626	93.9651	55,005.00
23/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1981	2	1981	2	5,820.00
23/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	519	1	519	1	5,820.00
23/10/2019	2030 On 06-February-20	9.25	Call	Bond Future	2911	3	2911	3	0.00
23/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2481	2	2481	2	0.00
23/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2519	3	2519	3	0.00
23/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2557	3	2557	3	0.00
23/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1337	1	1337	1	0.00
23/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4114	4	4114	4	0.00
23/10/2019	2030 On 06-February-20	9.25	Put	Bond Future	1142	1	1142	1	5,000.00
23/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1384	1	1384	1	0.00
23/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1361	1	1361	1	0.00
23/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1748	2	1748	2	0.00
23/10/2019	2030 On 07-May-20			Bond Future	9.02	95.6738	9.0236	95.6738	0.00
23/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1881	2	1881	2	0.00
23/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1853	2	1853	2	0.00
23/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1826	2	1826	2	0.00
23/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3295	3	3295	3	0.00
23/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3330	3	3330	3	0.00
23/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3260	3	3260	3	0.00
23/10/2019	2030 On 06-August-20			Bond Future	9.08	93.4440	9.0821	93.4440	0.00
23/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	3226	3	3226	3	0.00
23/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	3293	3	3293	3	0.00
23/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	3259	3	3259	3	0.00
23/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	3153	3	3153	3	0.00
23/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	3126	3	3126	3	0.00
23/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	3179	3	3179	3	0.00

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23/10/2019	2032 On 07-November-19			Bond Future	9.24	93.7528	9.2359	93.7528	37,141.00
23/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3326	3	3326	3	0.00
23/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3264	3	3264	3	0.00
23/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3202	3	3202	3	0.00
23/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	60	0	60	0	0.00
23/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	64	0	64	0	0.00
23/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	56	0	56	0	0.00
23/10/2019	2032 On 06-February-20			Bond Future	9.30	95.4447	9.2999	95.4447	36,505.00
23/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2459	2	2459	2	0.00
23/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2497	3	2497	3	0.00
23/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2420	2	2420	2	0.00
23/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1877	2	1877	2	0.00
23/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1847	2	1847	2	0.00
23/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1819	2	1819	2	0.00
23/10/2019	2032 On 07-May-20			Bond Future	9.36	93.0208	9.3650	93.0208	0.00
23/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2247	2	2247	2	0.00
23/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2309	2	2309	2	0.00
23/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2278	2	2278	2	0.00
23/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3528	3	3528	3	0.00
23/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3491	3	3491	3	0.00
23/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3565	4	3565	4	0.00
23/10/2019	2032 On 06-August-20			Bond Future	9.43	94.7506	9.4272	94.7506	0.00
23/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	3671	4	3671	4	0.00
23/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	3705	4	3705	4	0.00
23/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	3741	4	3741	4	0.00
23/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	3460	3	3460	3	0.00
23/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	3521	4	3521	4	0.00
23/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	3490	4	3490	4	0.00
23/10/2019	2033 On 07-November-19			Bond Future	102.13	102.3627	102.1343	102.3627	490.00
23/10/2019	2033 On 06-February-20			Bond Future	104.00	104.2352	104.0023	104.2352	5,770.00
23/10/2019	2033 On 07-May-20			Bond Future	104.72	104.9603	104.7234	104.9603	0.00
23/10/2019	2033 On 06-August-20			Bond Future	106.69	106.9363	106.6950	106.9363	0.00
23/10/2019	2037 On 07-November-19			Bond Future	9.64	92.9399	9.6363	92.9399	59,223.00
23/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2562	3	2562	3	0.00

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23/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2689	3	2689	3	0.00
23/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2625	3	2625	3	0.00
23/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	175	0	175	0	0.00
23/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	165	0	165	0	0.00
23/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	185	0	185	0	0.00
23/10/2019	2037 On 06-February-20			Bond Future	9.70	90.3578	9.7031	90.3578	31,839.00
23/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2314	2	2314	2	0.00
23/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2275	2	2275	2	0.00
23/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2237	2	2237	2	0.00
23/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2528	3	2528	3	0.00
23/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2566	3	2566	3	0.00
23/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2491	2	2491	2	0.00
23/10/2019	2037 On 07-May-20			Bond Future	9.77	92.0009	9.7723	92.0009	0.00
23/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2611	3	2611	3	0.00
23/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2647	3	2647	3	0.00
23/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2682	3	2682	3	0.00
23/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	3915	4	3915	4	0.00
23/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	3998	4	3998	4	0.00
23/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	3956	4	3956	4	0.00
23/10/2019	2037 On 06-August-20			Bond Future	9.84	89.4522	9.8400	89.4522	0.00
23/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	4314	4	4314	4	0.00
23/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	4353	4	4353	4	0.00
23/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	4276	4	4276	4	0.00
23/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	4128	4	4128	4	0.00
23/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	4093	4	4093	4	0.00
23/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	4058	4	4058	4	0.00
23/10/2019	2038 On 07-November-19			Bond Future	120.31	120.6470	120.3077	120.6470	13,976.00
23/10/2019	2038 On 06-February-20			Bond Future	120.85	121.1958	120.8499	121.1958	8,044.00
23/10/2019	2038 On 07-May-20			Bond Future	123.08	123.4288	123.0768	123.4288	0.00
23/10/2019	2038 On 06-August-20			Bond Future	123.70	124.0591	123.7006	124.0591	0.00
23/10/2019	2040 On 07-November-19			Bond Future	9.79	95.6256	9.7865	95.6256	22,727.00
23/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2290	2	2290	2	0.00
23/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2419	2	2419	2	0.00
23/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2354	2	2354	2	0.00

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23/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1042	1	1042	1	1,260.00
23/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	35	0	35	0	1,260.00
23/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	313	0	313	0	0.00
23/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	282	0	282	0	0.00
23/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	931	1	931	1	0.00
23/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4196	4	4196	4	0.00
23/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	297	0	297	0	0.00
23/10/2019	2040 On 06-February-20			Bond Future	9.86	92.8413	9.8550	92.8413	25,542.00
23/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	26	0	26	0	0.00
23/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2158	2	2158	2	0.00
23/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2235	2	2235	2	0.00
23/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2196	2	2196	2	0.00
23/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	300	0	300	0	0.00
23/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3015	3	3015	3	0.00
23/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3059	3	3059	3	0.00
23/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7706	8	7706	8	0.00
23/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3103	3	3103	3	0.00
23/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13194	13	13194	13	0.00
23/10/2019	2040 On 07-May-20			Bond Future	9.93	94.5296	9.9257	94.5296	0.00
23/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2795	3	2795	3	0.00
23/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2757	3	2757	3	0.00
23/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2718	3	2718	3	0.00
23/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4315	4	4315	4	0.00
23/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4226	4	4226	4	0.00
23/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4270	4	4270	4	0.00
23/10/2019	2040 On 06-August-20			Bond Future	10.00	91.7773	9.9951	91.7773	0.00
23/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	4587	5	4587	5	0.00
23/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	4629	5	4629	5	0.00
23/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	4670	5	4670	5	0.00
23/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	4390	4	4390	4	0.00
23/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	4315	4	4315	4	0.00
23/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	4353	4	4353	4	0.00
23/10/2019	2044 On 07-November-19			Bond Future	9.85	92.3381	9.8462	92.3381	16,648.00
23/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2148	2	2148	2	0.00

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23/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5401	5	5401	5	0.00
23/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2210	2	2210	2	0.00
23/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	5	0	5	0	328.00
23/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	616	1	616	1	328.00
23/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2086	2	2086	2	0.00
23/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	401	0	401	0	0.00
23/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5810	6	5810	6	0.00
23/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	363	0	363	0	0.00
23/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1515	2	1515	2	0.00
23/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	382	0	382	0	0.00
23/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	26	0	26	0	328.00
23/10/2019	2044 On 06-February-20			Bond Future	9.91	89.6199	9.9128	89.6199	25,302.00
23/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	311	0	311	0	328.00
23/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2034	2	2034	2	0.00
23/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1920	2	1920	2	328.00
23/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1996	2	1996	2	0.00
23/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7401	7	7401	7	0.00
23/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2073	2	2073	2	0.00
23/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3279	3	3279	3	0.00
23/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3185	3	3185	3	0.00
23/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	666	1	666	1	328.00
23/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3232	3	3232	3	0.00
23/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3373	3	3373	3	0.00
23/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7592	8	7592	8	0.00
23/10/2019	2044 On 07-May-20			Bond Future	9.98	91.2495	9.9814	91.2495	0.00
23/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2813	3	2813	3	0.00
23/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	2890	3	2890	3	0.00
23/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1135	1	1135	1	556.00
23/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1311	1	1311	1	100.00
23/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3583	4	3583	4	100.00
23/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2851	3	2851	3	0.00
23/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3289	3	3289	3	556.00
23/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9053	9	9053	9	0.00
23/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9433	9	9433	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
23/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4358	4	4358	4	0.00
23/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7386	7	7386	7	0.00
23/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	3877	4	3877	4	0.00
23/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3594	4	3594	4	0.00
23/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1182	1	1182	1	556.00
23/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1074	1	1074	1	100.00
23/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4404	4	4404	4	0.00
23/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	6924	7	6924	7	0.00
23/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4312	4	4312	4	0.00
23/10/2019	2044 On 06-August-20			Bond Future	10.05	88.5617	10.0487	88.5617	0.00
23/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3839	4	3839	4	0.00
23/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1271	1	1271	1	140.00
23/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3105	3	3105	3	140.00
23/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3916	4	3916	4	0.00
23/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8881	9	8881	9	0.00
23/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3877	4	3877	4	0.00
23/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5342	5	5342	5	0.00
23/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2206	2	2206	2	140.00
23/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10380	10	10380	10	0.00
23/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6343	6	6343	6	0.00
23/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5298	5	5298	5	0.00
23/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5387	5	5387	5	0.00
23/10/2019	2046 On 07-November-19			Bond Future	110.73	110.9252	110.7296	110.9252	12,374.00
23/10/2019	2046 On 06-February-20			Bond Future	112.75	112.9543	112.7549	112.9543	4,591.00
23/10/2019	2046 On 07-May-20			Bond Future	113.08	113.2875	113.0846	113.2875	0.00
23/10/2019	2046 On 06-August-20			Bond Future	115.21	115.4202	115.2135	115.4202	0.00
23/10/2019	2050 On 07-November-19			Bond Future	115.25	115.4759	115.2528	115.4759	7,941.00
23/10/2019	2050 On 06-February-20			Bond Future	115.53	115.7526	115.5252	115.7526	5,011.00
23/10/2019	2050 On 07-May-20			Bond Future	117.65	117.8855	117.6541	117.8855	0.00
23/10/2019	2050 On 06-August-20			Bond Future	117.99	118.2249	117.9891	118.2249	0.00
23/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	AL37 On 07-November-19			Index Future	668.61	668.6750	668.6120	668.6750	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
23/10/2019	AL37 On 06-February-20			Index Future	680.68	680.7400	680.6750	680.7400	0.00
23/10/2019	AL37 On 07-May-20			Index Future	693.06	693.1220	693.0560	693.1220	0.00
23/10/2019	AL37 On 06-August-20			Index Future	705.94	706.0120	705.9440	706.0120	0.00
23/10/2019	AL7T On 07-November-19			Index Future	778.21	778.1820	778.2090	778.1820	120.00
23/10/2019	AL7T On 06-February-20			Index Future	792.25	792.2220	792.2490	792.2220	0.00
23/10/2019	AL7T On 07-May-20			Index Future	806.66	806.6320	806.6600	806.6320	0.00
23/10/2019	AL7T On 06-August-20			Index Future	821.66	821.6330	821.6610	821.6330	0.00
23/10/2019	ALBI On 07-November-19			Index Future	698.15	698.0930	698.1520	698.0930	202.00
23/10/2019	ALBI On 06-February-20			Index Future	710.75	710.6890	710.7480	710.6890	352.00
23/10/2019	ALBI On 07-May-20			Index Future	723.68	723.6150	723.6760	723.6150	0.00
23/10/2019	ALBI On 06-August-20			Index Future	737.13	737.0720	737.1340	737.0720	0.00
23/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	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
23/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2019	ES33 On 07-November-19			Bond Future	10.71	78.2917	10.7085	78.2917	0.00
23/10/2019	ES33 On 06-February-20			Bond Future	10.82	79.7045	10.8205	79.7045	350.00
23/10/2019	ES33 On 07-May-20			Bond Future	10.93	77.3605	10.9323	77.3605	0.00
23/10/2019	ES33 On 06-August-20			Bond Future	11.04	78.7990	11.0428	78.7990	0.00
23/10/2019	ES42 On 07-November-19			Bond Future	11.07	79.2157	11.0728	79.2157	0.00
23/10/2019	ES42 On 06-February-20			Bond Future	11.18	80.6452	11.1807	80.6452	4,919.00
23/10/2019	ES42 On 07-May-20			Bond Future	11.29	77.8474	11.2927	77.8474	0.00
23/10/2019	ES42 On 06-August-20			Bond Future	11.40	79.2951	11.4021	79.2951	0.00
23/10/2019	GOVI On 07-November-19			GOVI	691.00	690.9240	690.9950	690.9240	436.00
23/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	180950	18	180950	18	0.00
23/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	180850	18	180850	18	0.00
23/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	180750	18	180750	18	0.00
23/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 06-February-20			GOVI	703.46	703.3900	703.4620	703.3900	1,005.00
23/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	3120	0	3120	0	0.00
23/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	3220	0	3220	0	0.00
23/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	3320	0	3320	0	0.00
23/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 07-May-20			GOVI	716.26	716.1840	716.2580	716.1840	0.00
23/10/2019	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
23/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	37420	4	37420	4	0.00
23/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	37220	4	37220	4	0.00
23/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	37320	4	37320	4	0.00
23/10/2019	GOVI On 06-August-20			GOVI	729.58	729.5030	729.5780	729.5030	0.00
23/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	14380	1	14380	1	0.00
23/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	14480	1	14480	1	0.00
23/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	14580	1	14580	1	0.00
23/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
23/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
23/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2019	IGOV On 07-November-19			Index Future	261.45	261.7830	261.4480	261.7830	1,030.00
23/10/2019	IGOV On 06-February-20			Index Future	266.23	266.5720	266.2300	266.5720	149.00
23/10/2019	IGOV On 07-May-20			Index Future	271.14	271.4840	271.1360	271.4840	0.00
23/10/2019	IGOV On 06-August-20			Index Future	276.24	276.5950	276.2410	276.5950	0.00
23/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
23/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
23/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.96	101.9700	101.9600	101.9700	0.00
23/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7600	98.7500	98.7600	0.00
23/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3500	95.3400	95.3500	0.00
23/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.29	94.3000	94.2900	94.3000	0.00
23/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.19	93.2100	93.1900	93.2100	0.00
23/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.05	93.0800	93.0500	93.0800	0.00
23/10/2019	IS05 On 21-December-21			Interest Rate Swap	94.99	95.0200	94.9900	95.0200	51.00
23/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.90	94.9300	94.9000	94.9300	0.00
23/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.83	95.8700	95.8300	95.8700	0.00
23/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.55	99.5900	99.5500	99.5900	0.00
23/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.59	100.6300	100.5900	100.6300	0.00
23/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.66	93.7000	93.6600	93.7000	0.00
23/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.57	99.6100	99.5700	99.6100	0.00
23/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.81	94.8600	94.8100	94.8600	0.00
23/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.00	90.0800	90.0000	90.0800	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
23/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.81	86.8800	86.8100	86.8800	0.00
23/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.40	85.4800	85.4000	85.4800	0.00
23/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.51	87.5900	87.5100	87.5900	0.00
23/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.33	91.4100	91.3300	91.4100	0.00
23/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.80	89.8900	89.8000	89.8900	0.00
23/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.87	91.9700	91.8700	91.9700	0.00
23/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.41	97.5100	97.4100	97.5100	0.00
23/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.75	97.8500	97.7500	97.8500	0.00
23/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.06	91.1700	91.0600	91.1700	0.00
23/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.45	98.5500	98.4500	98.5500	0.00
23/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.81	91.9200	91.8100	91.9200	0.00
23/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/10/2019	R023 On 07-November-19			Bond Future	7.27	102.9384	7.2723	102.9384	32,540.00
23/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	2037	2	2037	2	0.00
23/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2065	2	2065	2	0.00
23/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2094	2	2094	2	0.00
23/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	1	0	1	0	0.00
23/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	1	0	1	0	0.00
23/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	1	0	1	0	0.00
23/10/2019	R023 On 06-February-20			Bond Future	7.28	104.7960	7.2752	104.7960	29,306.00
23/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	1004	1	1004	1	0.00
23/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1045	1	1045	1	0.00
23/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1025	1	1025	1	0.00
23/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	337	0	337	0	0.00
23/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	331	0	331	0	0.00
23/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	344	0	344	0	0.00
23/10/2019	R023 On 07-May-20			Bond Future	7.26	102.7693	7.2599	102.7693	0.00
23/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	362	0	362	0	0.00
23/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	371	0	371	0	0.00
23/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	352	0	352	0	0.00
23/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1288	1	1288	1	0.00
23/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1272	1	1272	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
23/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1256	1	1256	1	0.00
23/10/2019	R023 On 06-August-20			Bond Future	7.22	104.6805	7.2198	104.6805	0.00
23/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	1017	1	1017	1	0.00
23/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	1045	1	1045	1	0.00
23/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	1031	1	1031	1	0.00
23/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	906	1	906	1	0.00
23/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	915	1	915	1	0.00
23/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	924	1	924	1	0.00
23/10/2019	R035 On 07-November-19			Bond Future	9.50	96.8205	9.5019	96.8205	67,942.00
23/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2906	3	2906	3	0.00
23/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	10	0	10	0	3,500.00
23/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	970	1	970	1	3,500.00
23/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2972	3	2972	3	0.00
23/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3038	3	3038	3	0.00
23/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5238	5	5238	5	0.00
23/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	128	0	128	0	0.00
23/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	136	0	136	0	0.00
23/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	15	0	15	0	3,500.00
23/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	832	1	832	1	0.00
23/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4643	5	4643	5	0.00
23/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	121	0	121	0	0.00
23/10/2019	R035 On 06-February-20			Bond Future	9.57	98.5677	9.5728	98.5677	44,898.00
23/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2542	3	2542	3	0.00
23/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2501	3	2501	3	0.00
23/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2461	3	2461	3	0.00
23/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2331	2	2331	2	0.00
23/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2261	2	2261	2	0.00
23/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2296	2	2296	2	0.00
23/10/2019	R035 On 07-May-20			Bond Future	9.64	95.8570	9.6385	95.8570	0.00
23/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1427	1	1427	1	5,000.00
23/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3633	4	3633	4	5,000.00
23/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2553	3	2553	3	0.00
23/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2625	3	2625	3	0.00
23/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8702	9	8702	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
23/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2589	3	2589	3	0.00
23/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	3822	4	3822	4	0.00
23/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	2806	3	2806	3	0.00
23/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	3742	4	3742	4	0.00
23/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	914	1	914	1	5,000.00
23/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	3782	4	3782	4	0.00
23/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5493	5	5493	5	0.00
23/10/2019	R035 On 06-August-20			Bond Future	9.70	97.6396	9.7011	97.6396	0.00
23/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2441	2	2441	2	24,761.00
23/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5515	6	5515	6	0.00
23/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1654	2	1654	2	3,000.00
23/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5473	6	5473	6	0.00
23/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5556	6	5556	6	0.00
23/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	3955	4	3955	4	0.00
23/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	3894	4	3894	4	0.00
23/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9044	9	9044	9	0.00
23/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	7809	8	7809	8	0.00
23/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	3925	4	3925	4	0.00
23/10/2019	R186 On 07-November-19			Bond Future	8.21	116.2615	8.2082	116.2615	89,879.00
23/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	704	1	704	1	3,750.00
23/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2947	3	2947	3	0.00
23/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	4084	4	4084	4	0.00
23/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	552	1	552	1	0.00
23/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	640	1	640	1	4,955.00
23/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4193	4	4193	4	0.00
23/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4139	4	4139	4	0.00
23/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	2	0	2	0	0.00
23/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	598	1	598	1	7,500.00
23/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	516	1	516	1	0.00
23/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	2	0	2	0	0.00
23/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	16	0	16	0	4,955.00
23/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	465	0	465	0	3,750.00
23/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	2	0	2	0	0.00
23/10/2019	R186 On 06-February-20			Bond Future	8.25	113.0555	8.2523	113.0555	63,290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1151	1	1151	1	1,007.00
23/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2515	3	2515	3	0.00
23/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2330	2	2330	2	0.00
23/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2591	3	2591	3	0.00
23/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4409	4	4409	4	0.00
23/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2553	3	2553	3	0.00
23/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	867	1	867	1	0.00
23/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	367	0	367	0	1,007.00
23/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	969	1	969	1	1,007.00
23/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	850	1	850	1	0.00
23/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	1943	2	1943	2	0.00
23/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	883	1	883	1	0.00
23/10/2019	R186 On 07-May-20			Bond Future	8.30	115.1114	8.2970	115.1114	0.00
23/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1522	2	1522	2	0.00
23/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4326	4	4326	4	0.00
23/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	2049	2	2049	2	6,000.00
23/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1546	2	1546	2	0.00
23/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1497	2	1497	2	0.00
23/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	605	1	605	1	6,000.00
23/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2722	3	2722	3	0.00
23/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4421	4	4421	4	0.00
23/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	1000	1	1000	1	6,000.00
23/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2140	2	2140	2	0.00
23/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2662	3	2662	3	0.00
23/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2692	3	2692	3	0.00
23/10/2019	R186 On 06-August-20			Bond Future	8.34	111.9473	8.3365	111.9473	0.00
23/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	2670	3	2670	3	0.00
23/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	2700	3	2700	3	0.00
23/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	2639	3	2639	3	0.00
23/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	2517	3	2517	3	0.00
23/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	2496	3	2496	3	0.00
23/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	2475	2	2475	2	0.00
23/10/2019	R197 On 07-November-19			Bond Future	308.58	308.5804	308.5770	308.5804	1,557.00
23/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5703	306.5659	306.5703	2,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2019	R197 On 07-May-20			Bond Future	312.22	312.2190	312.2152	312.2190	0.00
23/10/2019	R197 On 06-August-20			Bond Future	310.30	310.3038	310.3001	310.3038	0.00
23/10/2019	R202 On 07-November-19			Bond Future	232.87	233.3715	232.8726	233.3715	8,018.00
23/10/2019	R202 On 06-February-20			Bond Future	233.07	233.5746	233.0658	233.5746	2,647.00
23/10/2019	R202 On 07-May-20			Bond Future	237.36	237.8784	237.3608	237.8784	0.00
23/10/2019	R202 On 06-August-20			Bond Future	237.69	238.2175	237.6903	238.2175	0.00
23/10/2019	R207 On 07-November-19			Bond Future	6.84	102.3980	6.8449	102.3980	3,123.00
23/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	856	1	856	1	0.00
23/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	854	1	854	1	0.00
23/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	852	1	852	1	0.00
23/10/2019	R208 On 07-November-19			Bond Future	6.62	100.9591	6.6181	100.9591	10,561.00
23/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	294	0	294	0	0.00
23/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	282	0	282	0	0.00
23/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	270	0	270	0	0.00
23/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	7	0	7	0	0.00
23/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	8	0	8	0	0.00
23/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	6	0	6	0	0.00
23/10/2019	R208 On 06-February-20			Bond Future	6.46	102.7809	6.4571	102.7809	549.00
23/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	26	0	26	0	0.00
23/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	27	0	27	0	0.00
23/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	29	0	29	0	0.00
23/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	372	0	372	0	0.00
23/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	392	0	392	0	0.00
23/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	382	0	382	0	0.00
23/10/2019	R208 On 07-May-20			Bond Future	6.19	101.2468	6.1884	101.2468	0.00
23/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	1	0	1	0	0.00
23/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1188	1	1188	1	0.00
23/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1196	1	1196	1	0.00
23/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1179	1	1179	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
23/10/2019	R208 On 06-August-20			Bond Future	5.65	103.1296	5.6453	103.1296	0.00
23/10/2019	R208 On 06-August-20	5.56	Call	Bond Future	142	0	142	0	0.00
23/10/2019	R208 On 06-August-20	5.57	Call	Bond Future	145	0	145	0	0.00
23/10/2019	R208 On 06-August-20	5.55	Call	Bond Future	139	0	139	0	0.00
23/10/2019	R208 On 06-August-20	5.55	Put	Bond Future	198	0	198	0	0.00
23/10/2019	R208 On 06-August-20	5.56	Put	Bond Future	195	0	195	0	0.00
23/10/2019	R208 On 06-August-20	5.57	Put	Bond Future	192	0	192	0	0.00
23/10/2019	R209 On 07-November-19			Bond Future	9.50	74.0076	9.5002	74.0076	95,044.00
23/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2114	2	2114	2	0.00
23/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	10	0	10	0	8,000.00
23/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	777	1	777	1	5,000.00
23/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2221	2	2221	2	0.00
23/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	331	0	331	0	8,000.00
23/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2167	2	2167	2	0.00
23/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	1955	2	1955	2	0.00
23/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1464	1	1464	1	0.00
23/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	159	0	159	0	0.00
23/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	169	0	169	0	0.00
23/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	210	0	210	0	8,000.00
23/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	3977	4	3977	4	0.00
23/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	178	0	178	0	0.00
23/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	779	1	779	1	0.00
23/10/2019	R209 On 06-February-20			Bond Future	9.56	75.3431	9.5603	75.3431	9,692.00
23/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1921	2	1921	2	0.00
23/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1889	2	1889	2	0.00
23/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1954	2	1954	2	0.00
23/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2282	2	2282	2	0.00
23/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2249	2	2249	2	0.00
23/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2216	2	2216	2	0.00
23/10/2019	R209 On 07-May-20			Bond Future	9.62	73.5621	9.6210	73.5621	0.00
23/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2321	2	2321	2	0.00
23/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2382	2	2382	2	0.00
23/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2352	2	2352	2	0.00
23/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3398	3	3398	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
23/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3363	3	3363	3	0.00
23/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3433	3	3433	3	0.00
23/10/2019	R209 On 06-August-20			Bond Future	9.68	74.9300	9.6791	74.9300	0.00
23/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
23/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34500	34	34500	34	0.00
23/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34608	35	34608	35	0.00
23/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34391	34	34391	34	0.00
23/10/2019	R210 On 07-November-19			Bond Future	188.11	188.1684	188.1054	188.1684	1,055.00
23/10/2019	R210 On 06-February-20			Bond Future	191.55	191.6106	191.5458	191.6106	1,772.00
23/10/2019	R210 On 07-May-20			Bond Future	192.43	192.4912	192.4257	192.4912	0.00
23/10/2019	R210 On 06-August-20			Bond Future	196.05	196.1149	196.0483	196.1149	0.00
23/10/2019	R212 On 07-November-19			Bond Future	161.93	162.0711	161.9295	162.0711	7,384.00
23/10/2019	R212 On 06-February-20			Bond Future	162.65	162.7900	162.6452	162.7900	4,084.00
23/10/2019	R212 On 07-May-20			Bond Future	165.64	165.7894	165.6424	165.7894	0.00
23/10/2019	R212 On 06-August-20			Bond Future	166.47	166.6170	166.4673	166.6170	0.00
23/10/2019	R213 On 07-November-19			Bond Future	9.10	86.7714	9.0959	86.7714	21,731.00
23/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	3017	3	3017	3	0.00
23/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	3074	3	3074	3	0.00
23/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3131	3	3131	3	0.00
23/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	43	0	43	0	0.00
23/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	49	0	49	0	0.00
23/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	46	0	46	0	0.00
23/10/2019	R213 On 06-February-20			Bond Future	9.16	88.3372	9.1600	88.3372	2,099.00
23/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2275	2	2275	2	0.00
23/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2240	2	2240	2	0.00
23/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2204	2	2204	2	0.00
23/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1565	2	1565	2	0.00
23/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1590	2	1590	2	0.00
23/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1539	2	1539	2	0.00
23/10/2019	R213 On 07-May-20			Bond Future	9.22	86.3918	9.2188	86.3918	0.00
23/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1922	2	1922	2	0.00
23/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1950	2	1950	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
23/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	1977	2	1977	2	0.00
23/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3195	3	3195	3	0.00
23/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3263	3	3263	3	0.00
23/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3229	3	3229	3	0.00
23/10/2019	R213 On 06-August-20			Bond Future	9.27	87.9984	9.2740	87.9984	0.00
23/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	3287	3	3287	3	0.00
23/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	3354	3	3354	3	0.00
23/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	3320	3	3320	3	0.00
23/10/2019	R213 On 06-August-20	9.30	Put	Bond Future	3165	3	3165	3	0.00
23/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	3139	3	3139	3	0.00
23/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	3191	3	3191	3	0.00
23/10/2019	R214 On 07-November-19			Bond Future	9.76	72.2904	9.7561	72.2904	15,768.00
23/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	1957	2	1957	2	0.00
23/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2009	2	2009	2	0.00
23/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	1904	2	1904	2	0.00
23/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	270	0	270	0	0.00
23/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	257	0	257	0	0.00
23/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	244	0	244	0	0.00
23/10/2019	R214 On 06-February-20			Bond Future	9.82	73.5950	9.8222	73.5950	3,247.00
23/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1850	2	1850	2	0.00
23/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1914	2	1914	2	0.00
23/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1882	2	1882	2	0.00
23/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2576	3	2576	3	0.00
23/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2540	3	2540	3	0.00
23/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2613	3	2613	3	0.00
23/10/2019	R214 On 07-May-20			Bond Future	9.88	71.6352	9.8834	71.6352	0.00
23/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2560	3	2560	3	0.00
23/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2592	3	2592	3	0.00
23/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2527	3	2527	3	0.00
23/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3426	3	3426	3	0.00
23/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3391	3	3391	3	0.00
23/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3355	3	3355	3	0.00
23/10/2019	R214 On 06-August-20			Bond Future	9.94	72.9673	9.9419	72.9673	0.00
23/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	3900	4	3900	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
23/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	3969	4	3969	4	0.00
23/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	3935	4	3935	4	0.00
23/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	3714	4	3714	4	0.00
23/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	3652	4	3652	4	0.00
23/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	3683	4	3683	4	0.00
23/10/2019	R248 On 07-November-19			Bond Future	9.83	91.3606	9.8314	91.3606	75,662.00
23/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2105	2	2105	2	0.00
23/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2042	2	2042	2	0.00
23/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	1981	2	1981	2	0.00
23/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	436	0	436	0	0.00
23/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	458	1	458	1	0.00
23/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	415	0	415	0	0.00
23/10/2019	R248 On 06-February-20			Bond Future	9.90	93.0093	9.8993	93.0093	32,054.00
23/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1887	2	1887	2	0.00
23/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1925	2	1925	2	0.00
23/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1848	2	1848	2	0.00
23/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3480	4	3480	4	0.00
23/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3579	4	3579	4	0.00
23/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3530	4	3530	4	0.00
23/10/2019	R248 On 07-May-20			Bond Future	9.96	90.2609	9.9623	90.2609	0.00
23/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	2865	3	2865	3	0.00
23/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	2943	3	2943	3	0.00
23/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	2904	3	2904	3	0.00
23/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4467	5	4467	5	0.00
23/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4514	5	4514	5	0.00
23/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4419	4	4419	4	0.00
23/10/2019	R248 On 06-August-20			Bond Future	10.02	91.9393	10.0226	91.9393	0.00
23/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2410	2	2410	2	20,640.00
23/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	6097	6	6097	6	0.00
23/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6190	6	6190	6	0.00
23/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1727	2	1727	2	3,000.00
23/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6144	6	6144	6	0.00
23/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4766	5	4766	5	0.00
23/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4731	5	4731	5	0.00

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23/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11035	11	11035	11	0.00
23/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4800	5	4800	5	0.00
23/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9293	9	9293	9	0.00