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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
12/07/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	2025 On 01-August-19			Bond Future	136.68	136.6015	136.6844	136.6015	1,622.00
12/07/2019	2025 On 07-November-19			Bond Future	139.40	139.3189	139.4035	139.3189	340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	2025 On 06-February-20			Bond Future	140.59	140.5074	140.5933	140.5074	0.00
12/07/2019	2025 On 07-May-20			Bond Future	143.39	143.0800	143.3899	143.0800	0.00
12/07/2019	2029 On 01-August-19			Bond Future	103.09	103.0758	103.0853	103.0758	4,110.00
12/07/2019	2029 On 07-November-19			Bond Future	104.04	104.0320	104.0416	104.0320	150.00
12/07/2019	2029 On 06-February-20			Bond Future	106.03	106.0203	106.0300	106.0203	0.00
12/07/2019	2029 On 07-May-20			Bond Future	107.03	107.0200	107.0257	107.0200	0.00
12/07/2019	2030 On 01-August-19			Bond Future	8.76	95.4297	8.7569	95.4297	72,627.00
12/07/2019	2030 On 01-August-19	8.35	Call	Bond Future	56	0	56	0	2,025.00
12/07/2019	2030 On 01-August-19	9.22	Call	Bond Future	3031	3	3031	3	5,400.00
12/07/2019	2030 On 01-August-19	9.69	Call	Bond Future	5852	6	5852	6	0.00
12/07/2019	2030 On 01-August-19	9.68	Call	Bond Future	5792	6	5792	6	0.00
12/07/2019	2030 On 01-August-19	9.91	Call	Bond Future	7159	8	7159	8	0.00
12/07/2019	2030 On 01-August-19	9.92	Call	Bond Future	7217	8	7217	8	0.00
12/07/2019	2030 On 01-August-19	8.67	Call	Bond Future	506	1	506	1	5,400.00
12/07/2019	2030 On 01-August-19	9.15	Call	Bond Future	2626	3	2626	3	2,025.00
12/07/2019	2030 On 01-August-19	9.27	Call	Bond Future	3326	4	3326	4	0.00
12/07/2019	2030 On 01-August-19	9.08	Call	Bond Future	2234	3	2234	3	0.00
12/07/2019	2030 On 01-August-19	8.77	Call	Bond Future	808	1	808	1	0.00
12/07/2019	2030 On 01-August-19	9.24	Call	Bond Future	3148	4	3148	4	0.00
12/07/2019	2030 On 01-August-19	9.90	Call	Bond Future	7100	8	7100	8	0.00
12/07/2019	2030 On 01-August-19	8.77	Put	Bond Future	723	1	723	1	0.00
12/07/2019	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
12/07/2019	2030 On 01-August-19	9.24	Put	Bond Future	58	0	58	0	0.00
12/07/2019	2030 On 01-August-19	9.27	Put	Bond Future	48	0	48	0	0.00
12/07/2019	2030 On 01-August-19	9.08	Put	Bond Future	152	0	152	0	6,570.00
12/07/2019	2030 On 01-August-19	9.68	Put	Bond Future	3	0	3	0	4,800.00
12/07/2019	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
12/07/2019	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
12/07/2019	2030 On 01-August-19	8.67	Put	Bond Future	1076	1	1076	1	0.00
12/07/2019	2030 On 01-August-19	9.15	Put	Bond Future	101	0	101	0	0.00
12/07/2019	2030 On 01-August-19	9.69	Put	Bond Future	2	0	2	0	5,400.00
12/07/2019	2030 On 01-August-19	9.22	Put	Bond Future	66	0	66	0	0.00
12/07/2019	2030 On 01-August-19	8.35	Put	Bond Future	2766	2	2766	2	0.00
12/07/2019	2030 On 07-November-19			Bond Future	8.81	97.3027	8.8080	97.3027	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	2030 On 07-November-19	9.48	Call	Bond Future	4793	5	4793	5	0.00
12/07/2019	2030 On 07-November-19	8.60	Call	Bond Future	1266	1	1266	1	5,500.00
12/07/2019	2030 On 07-November-19	9.10	Call	Bond Future	3014	3	3014	3	5,500.00
12/07/2019	2030 On 07-November-19	9.76	Call	Bond Future	6227	7	6227	7	0.00
12/07/2019	2030 On 07-November-19	9.49	Call	Bond Future	4842	5	4842	5	0.00
12/07/2019	2030 On 07-November-19	9.47	Call	Bond Future	4743	5	4743	5	0.00
12/07/2019	2030 On 07-November-19	9.70	Call	Bond Future	5915	6	5915	6	0.00
12/07/2019	2030 On 07-November-19	8.57	Call	Bond Future	1187	1	1187	1	0.00
12/07/2019	2030 On 07-November-19	9.12	Call	Bond Future	3100	3	3100	3	0.00
12/07/2019	2030 On 07-November-19	9.12	Put	Bond Future	1127	1	1127	1	0.00
12/07/2019	2030 On 07-November-19	9.70	Put	Bond Future	417	0	417	0	0.00
12/07/2019	2030 On 07-November-19	9.47	Put	Bond Future	621	1	621	1	0.00
12/07/2019	2030 On 07-November-19	8.57	Put	Bond Future	2730	2	2730	2	0.00
12/07/2019	2030 On 07-November-19	9.10	Put	Bond Future	1166	1	1166	1	0.00
12/07/2019	2030 On 07-November-19	9.48	Put	Bond Future	610	1	610	1	0.00
12/07/2019	2030 On 07-November-19	8.60	Put	Bond Future	2612	2	2612	2	0.00
12/07/2019	2030 On 07-November-19	9.76	Put	Bond Future	374	0	374	0	5,500.00
12/07/2019	2030 On 07-November-19	9.49	Put	Bond Future	600	1	600	1	0.00
12/07/2019	2030 On 06-February-20			Bond Future	8.85	95.1302	8.8493	95.1302	0.00
12/07/2019	2030 On 06-February-20	9.14	Call	Bond Future	3667	4	3667	4	0.00
12/07/2019	2030 On 06-February-20	9.15	Call	Bond Future	3707	4	3707	4	0.00
12/07/2019	2030 On 06-February-20	9.16	Call	Bond Future	3748	4	3748	4	0.00
12/07/2019	2030 On 06-February-20	9.16	Put	Bond Future	1819	2	1819	2	0.00
12/07/2019	2030 On 06-February-20	9.14	Put	Bond Future	1860	2	1860	2	0.00
12/07/2019	2030 On 06-February-20	9.15	Put	Bond Future	1839	2	1839	2	0.00
12/07/2019	2030 On 07-May-20			Bond Future	8.88	8.7900	8.8830	8.7900	0.00
12/07/2019	2030 On 07-May-20	8.80	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2030 On 07-May-20	8.79	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2030 On 07-May-20	8.78	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2030 On 07-May-20	8.79	Put	Bond Future	577	0	577	0	0.00
12/07/2019	2030 On 07-May-20	8.78	Put	Bond Future	640	0	640	0	0.00
12/07/2019	2030 On 07-May-20	8.80	Put	Bond Future	515	0	515	0	0.00
12/07/2019	2032 On 01-August-19			Bond Future	9.10	96.9611	9.1028	96.9611	49,403.00
12/07/2019	2032 On 01-August-19	10.11	Call	Bond Future	6788	7	6788	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	2032 On 01-August-19	10.10	Call	Bond Future	6724	7	6724	7	0.00
12/07/2019	2032 On 01-August-19	10.09	Call	Bond Future	6661	7	6661	7	0.00
12/07/2019	2032 On 01-August-19	10.09	Put	Bond Future	3	0	3	0	0.00
12/07/2019	2032 On 01-August-19	10.11	Put	Bond Future	2	0	2	0	0.00
12/07/2019	2032 On 01-August-19	10.10	Put	Bond Future	3	0	3	0	0.00
12/07/2019	2032 On 07-November-19			Bond Future	9.16	94.7036	9.1637	94.7036	0.00
12/07/2019	2032 On 07-November-19	9.72	Call	Bond Future	4612	5	4612	5	0.00
12/07/2019	2032 On 07-November-19	9.71	Call	Bond Future	4560	5	4560	5	0.00
12/07/2019	2032 On 07-November-19	9.70	Call	Bond Future	4509	5	4509	5	0.00
12/07/2019	2032 On 07-November-19	9.71	Put	Bond Future	854	1	854	1	0.00
12/07/2019	2032 On 07-November-19	9.70	Put	Bond Future	869	1	869	1	0.00
12/07/2019	2032 On 07-November-19	9.72	Put	Bond Future	840	1	840	1	0.00
12/07/2019	2032 On 06-February-20			Bond Future	9.21	96.4915	9.2137	96.4915	0.00
12/07/2019	2032 On 06-February-20	9.39	Call	Bond Future	3552	4	3552	4	0.00
12/07/2019	2032 On 06-February-20	9.40	Call	Bond Future	3592	4	3592	4	0.00
12/07/2019	2032 On 06-February-20	9.38	Call	Bond Future	3512	4	3512	4	0.00
12/07/2019	2032 On 06-February-20	9.38	Put	Bond Future	2379	2	2379	2	0.00
12/07/2019	2032 On 06-February-20	9.39	Put	Bond Future	2352	2	2352	2	0.00
12/07/2019	2032 On 06-February-20	9.40	Put	Bond Future	2324	2	2324	2	0.00
12/07/2019	2032 On 07-May-20			Bond Future	9.26	9.1800	9.2551	9.1800	0.00
12/07/2019	2032 On 07-May-20	9.17	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2032 On 07-May-20	9.19	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2032 On 07-May-20	9.18	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2032 On 07-May-20	9.18	Put	Bond Future	510	0	510	0	0.00
12/07/2019	2032 On 07-May-20	9.19	Put	Bond Future	442	0	442	0	0.00
12/07/2019	2032 On 07-May-20	9.17	Put	Bond Future	578	0	578	0	0.00
12/07/2019	2033 On 01-August-19			Bond Future	104.03	103.8397	104.0306	103.8397	6,090.00
12/07/2019	2033 On 07-November-19			Bond Future	104.93	104.7353	104.9300	104.7353	50.00
12/07/2019	2033 On 06-February-20			Bond Future	106.94	106.7370	106.9353	106.7370	0.00
12/07/2019	2033 On 07-May-20			Bond Future	107.87	107.5400	107.8655	107.5400	0.00
12/07/2019	2037 On 01-August-19			Bond Future	9.54	92.0870	9.5394	92.0870	61,833.00
12/07/2019	2037 On 01-August-19	10.29	Call	Bond Future	5647	6	5647	6	0.00
12/07/2019	2037 On 01-August-19	10.31	Call	Bond Future	5787	6	5787	6	0.00
12/07/2019	2037 On 01-August-19	10.30	Call	Bond Future	5717	6	5717	6	0.00

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12/07/2019	2037 On 01-August-19	10.30	Put	Bond Future	19	0	19	0	0.00
12/07/2019	2037 On 01-August-19	10.31	Put	Bond Future	18	0	18	0	0.00
12/07/2019	2037 On 01-August-19	10.29	Put	Bond Future	20	0	20	0	0.00
12/07/2019	2037 On 07-November-19			Bond Future	9.60	93.8944	9.6039	93.8944	0.00
12/07/2019	2037 On 07-November-19	9.95	Call	Bond Future	4081	5	4081	5	0.00
12/07/2019	2037 On 07-November-19	9.97	Call	Bond Future	4185	5	4185	5	0.00
12/07/2019	2037 On 07-November-19	9.96	Call	Bond Future	4133	5	4133	5	0.00
12/07/2019	2037 On 07-November-19	9.96	Put	Bond Future	1432	1	1432	1	0.00
12/07/2019	2037 On 07-November-19	9.97	Put	Bond Future	1410	1	1410	1	0.00
12/07/2019	2037 On 07-November-19	9.95	Put	Bond Future	1454	1	1454	1	0.00
12/07/2019	2037 On 06-February-20			Bond Future	9.66	91.4070	9.6596	91.4070	0.00
12/07/2019	2037 On 06-February-20	9.68	Call	Bond Future	3436	4	3436	4	0.00
12/07/2019	2037 On 06-February-20	9.67	Call	Bond Future	3396	4	3396	4	0.00
12/07/2019	2037 On 06-February-20	9.66	Call	Bond Future	3356	4	3356	4	0.00
12/07/2019	2037 On 06-February-20	9.67	Put	Bond Future	3317	3	3317	3	0.00
12/07/2019	2037 On 06-February-20	9.66	Put	Bond Future	3353	3	3353	3	0.00
12/07/2019	2037 On 06-February-20	9.68	Put	Bond Future	3281	3	3281	3	0.00
12/07/2019	2037 On 07-May-20			Bond Future	9.71	9.6000	9.7096	9.6000	0.00
12/07/2019	2037 On 07-May-20	9.59	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2037 On 07-May-20	9.60	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2037 On 07-May-20	9.61	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2037 On 07-May-20	9.61	Put	Bond Future	759	0	759	0	0.00
12/07/2019	2037 On 07-May-20	9.59	Put	Bond Future	913	0	913	0	0.00
12/07/2019	2037 On 07-May-20	9.60	Put	Bond Future	836	0	836	0	0.00
12/07/2019	2038 On 01-August-19			Bond Future	121.62	121.6030	121.6151	121.6030	11,341.00
12/07/2019	2038 On 07-November-19			Bond Future	124.03	124.0221	124.0343	124.0221	2,272.00
12/07/2019	2038 On 06-February-20			Bond Future	124.75	124.7340	124.7463	124.7340	0.00
12/07/2019	2038 On 07-May-20			Bond Future	127.23	126.6500	127.2277	126.6500	0.00
12/07/2019	2040 On 01-August-19			Bond Future	9.67	95.0243	9.6697	95.0243	40,978.00
12/07/2019	2040 On 01-August-19	10.36	Call	Bond Future	5581	6	5581	6	0.00
12/07/2019	2040 On 01-August-19	10.37	Call	Bond Future	5655	6	5655	6	0.00
12/07/2019	2040 On 01-August-19	10.38	Call	Bond Future	5730	7	5730	7	0.00
12/07/2019	2040 On 01-August-19	10.38	Put	Bond Future	32	0	32	0	0.00
12/07/2019	2040 On 01-August-19	10.36	Put	Bond Future	36	0	36	0	0.00

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12/07/2019	2040 On 01-August-19	10.37	Put	Bond Future	34	0	34	0	0.00
12/07/2019	2040 On 07-November-19			Bond Future	9.74	96.8893	9.7355	96.8893	0.00
12/07/2019	2040 On 07-November-19	10.03	Call	Bond Future	4035	5	4035	5	0.00
12/07/2019	2040 On 07-November-19	9.80	Call	Bond Future	2888	3	2888	3	1,260.00
12/07/2019	2040 On 07-November-19	9.30	Call	Bond Future	1039	1	1039	1	1,260.00
12/07/2019	2040 On 07-November-19	10.04	Call	Bond Future	4090	5	4090	5	0.00
12/07/2019	2040 On 07-November-19	10.05	Call	Bond Future	4145	5	4145	5	0.00
12/07/2019	2040 On 07-November-19	10.05	Put	Bond Future	1584	1	1584	1	0.00
12/07/2019	2040 On 07-November-19	10.03	Put	Bond Future	1635	1	1635	1	0.00
12/07/2019	2040 On 07-November-19	9.80	Put	Bond Future	2354	2	2354	2	0.00
12/07/2019	2040 On 07-November-19	9.30	Put	Bond Future	4778	4	4778	4	0.00
12/07/2019	2040 On 07-November-19	10.04	Put	Bond Future	1609	1	1609	1	0.00
12/07/2019	2040 On 06-February-20			Bond Future	9.79	94.2079	9.7927	94.2079	0.00
12/07/2019	2040 On 06-February-20	9.74	Call	Bond Future	3333	4	3333	4	0.00
12/07/2019	2040 On 06-February-20	9.76	Call	Bond Future	3417	4	3417	4	0.00
12/07/2019	2040 On 06-February-20	9.75	Call	Bond Future	3375	4	3375	4	0.00
12/07/2019	2040 On 06-February-20	9.75	Put	Bond Future	3727	3	3727	3	0.00
12/07/2019	2040 On 06-February-20	9.76	Put	Bond Future	3687	3	3687	3	0.00
12/07/2019	2040 On 06-February-20	9.74	Put	Bond Future	3768	3	3768	3	0.00
12/07/2019	2040 On 07-May-20			Bond Future	9.84	9.7400	9.8443	9.7400	0.00
12/07/2019	2040 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2040 On 07-May-20	9.74	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2040 On 07-May-20	9.73	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2040 On 07-May-20	9.73	Put	Bond Future	937	0	937	0	0.00
12/07/2019	2040 On 07-May-20	9.75	Put	Bond Future	772	0	772	0	0.00
12/07/2019	2040 On 07-May-20	9.74	Put	Bond Future	854	0	854	0	0.00
12/07/2019	2044 On 01-August-19			Bond Future	9.74	91.7455	9.7444	91.7455	38,001.00
12/07/2019	2044 On 01-August-19	10.39	Call	Bond Future	5294	6	5294	6	0.00
12/07/2019	2044 On 01-August-19	10.53	Call	Bond Future	6341	7	6341	7	0.00
12/07/2019	2044 On 01-August-19	9.39	Call	Bond Future	143	0	143	0	228.00
12/07/2019	2044 On 01-August-19	10.38	Call	Bond Future	5219	6	5219	6	0.00
12/07/2019	2044 On 01-August-19	9.36	Call	Bond Future	113	0	113	0	100.00
12/07/2019	2044 On 01-August-19	9.74	Call	Bond Future	1057	2	1057	2	228.00
12/07/2019	2044 On 01-August-19	10.27	Call	Bond Future	4399	5	4399	5	0.00

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12/07/2019	2044 On 01-August-19	10.40	Call	Bond Future	5368	6	5368	6	0.00
12/07/2019	2044 On 01-August-19	9.86	Call	Bond Future	1647	2	1647	2	100.00
12/07/2019	2044 On 01-August-19	10.53	Put	Bond Future	18	0	18	0	100.00
12/07/2019	2044 On 01-August-19	9.39	Put	Bond Future	3260	3	3260	3	0.00
12/07/2019	2044 On 01-August-19	9.74	Put	Bond Future	1094	1	1094	1	0.00
12/07/2019	2044 On 01-August-19	10.27	Put	Bond Future	84	0	84	0	228.00
12/07/2019	2044 On 01-August-19	10.38	Put	Bond Future	45	0	45	0	0.00
12/07/2019	2044 On 01-August-19	9.36	Put	Bond Future	3501	3	3501	3	0.00
12/07/2019	2044 On 01-August-19	10.40	Put	Bond Future	40	0	40	0	0.00
12/07/2019	2044 On 01-August-19	9.86	Put	Bond Future	668	0	668	0	0.00
12/07/2019	2044 On 01-August-19	10.39	Put	Bond Future	42	0	42	0	0.00
12/07/2019	2044 On 07-November-19			Bond Future	9.81	93.5462	9.8090	93.5462	0.00
12/07/2019	2044 On 07-November-19	10.06	Call	Bond Future	3901	4	3901	4	0.00
12/07/2019	2044 On 07-November-19	10.52	Call	Bond Future	6592	7	6592	7	0.00
12/07/2019	2044 On 07-November-19	10.05	Call	Bond Future	3848	4	3848	4	0.00
12/07/2019	2044 On 07-November-19	9.19	Call	Bond Future	648	1	648	1	328.00
12/07/2019	2044 On 07-November-19	9.74	Call	Bond Future	2378	3	2378	3	328.00
12/07/2019	2044 On 07-November-19	10.07	Call	Bond Future	3955	5	3955	5	0.00
12/07/2019	2044 On 07-November-19	10.05	Put	Bond Future	1850	2	1850	2	0.00
12/07/2019	2044 On 07-November-19	9.19	Put	Bond Future	6140	5	6140	5	0.00
12/07/2019	2044 On 07-November-19	10.07	Put	Bond Future	1794	2	1794	2	0.00
12/07/2019	2044 On 07-November-19	9.74	Put	Bond Future	2964	3	2964	3	0.00
12/07/2019	2044 On 07-November-19	10.06	Put	Bond Future	1822	2	1822	2	0.00
12/07/2019	2044 On 07-November-19	10.52	Put	Bond Future	905	1	905	1	328.00
12/07/2019	2044 On 06-February-20			Bond Future	9.87	90.9270	9.8653	90.9270	0.00
12/07/2019	2044 On 06-February-20	9.09	Call	Bond Future	1047	1	1047	1	328.00
12/07/2019	2044 On 06-February-20	9.77	Call	Bond Future	3257	4	3257	4	0.00
12/07/2019	2044 On 06-February-20	9.74	Call	Bond Future	3134	4	3134	4	328.00
12/07/2019	2044 On 06-February-20	9.76	Call	Bond Future	3216	4	3216	4	0.00
12/07/2019	2044 On 06-February-20	10.78	Call	Bond Future	8521	9	8521	9	0.00
12/07/2019	2044 On 06-February-20	9.78	Call	Bond Future	3299	4	3299	4	0.00
12/07/2019	2044 On 06-February-20	9.76	Put	Bond Future	4103	4	4103	4	0.00
12/07/2019	2044 On 06-February-20	9.78	Put	Bond Future	4016	4	4016	4	0.00
12/07/2019	2044 On 06-February-20	10.78	Put	Bond Future	1391	1	1391	1	328.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	2044 On 06-February-20	9.77	Put	Bond Future	4059	4	4059	4	0.00
12/07/2019	2044 On 06-February-20	9.74	Put	Bond Future	4191	4	4191	4	0.00
12/07/2019	2044 On 06-February-20	9.09	Put	Bond Future	7932	7	7932	7	0.00
12/07/2019	2044 On 07-May-20			Bond Future	9.92	9.8000	9.9162	9.8000	0.00
12/07/2019	2044 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2044 On 07-May-20	9.81	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2044 On 07-May-20	9.80	Call	Bond Future	0	0	0	0	0.00
12/07/2019	2044 On 07-May-20	9.80	Put	Bond Future	970	0	970	0	0.00
12/07/2019	2044 On 07-May-20	9.79	Put	Bond Future	1054	0	1054	0	0.00
12/07/2019	2044 On 07-May-20	9.81	Put	Bond Future	885	0	885	0	0.00
12/07/2019	2046 On 01-August-19			Bond Future	114.57	114.3470	114.5686	114.3470	12,638.00
12/07/2019	2046 On 07-November-19			Bond Future	115.13	114.9023	115.1283	114.9023	0.00
12/07/2019	2046 On 06-February-20			Bond Future	117.33	117.0985	117.3286	117.0985	0.00
12/07/2019	2046 On 07-May-20			Bond Future	117.91	117.2300	117.9131	117.2300	0.00
12/07/2019	2050 On 01-August-19			Bond Future	117.95	117.9342	117.9458	117.9342	10,821.00
12/07/2019	2050 On 07-November-19			Bond Future	120.29	120.2803	120.2922	120.2803	3,348.00
12/07/2019	2050 On 06-February-20			Bond Future	120.75	120.7429	120.7546	120.7429	0.00
12/07/2019	2050 On 07-May-20			Bond Future	123.16	122.8900	123.1567	122.8900	0.00
12/07/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	AL37 On 01-August-19			Index Future	657.10	658.5040	657.1000	658.5040	0.00
12/07/2019	AL37 On 07-November-19			Index Future	670.00	671.4290	669.9960	671.4290	0.00
12/07/2019	AL37 On 06-February-20			Index Future	682.64	684.1010	682.6410	684.1010	0.00
12/07/2019	AL37 On 07-May-20			Index Future	696.06	694.9000	696.0600	694.9000	0.00
12/07/2019	AL7T On 01-August-19			Index Future	766.95	769.8400	766.9490	769.8400	0.00
12/07/2019	AL7T On 07-November-19			Index Future	782.00	784.9490	782.0010	784.9490	0.00
12/07/2019	AL7T On 06-February-20			Index Future	796.76	799.7640	796.7600	799.7640	0.00
12/07/2019	AL7T On 07-May-20			Index Future	812.42	811.3900	812.4230	811.3900	0.00
12/07/2019	ALBI On 01-August-19			Index Future	686.86	690.7880	686.8550	690.7880	970.00
12/07/2019	ALBI On 07-November-19			Index Future	700.34	704.3460	700.3350	704.3460	0.00
12/07/2019	ALBI On 06-February-20			Index Future	713.55	717.6390	713.5530	717.6390	0.00
12/07/2019	ALBI On 07-May-20			Index Future	727.58	727.1000	727.5800	727.1000	0.00
12/07/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2019	ES33 On 01-August-19			Bond Future	10.68	80.5222	10.6832	80.5222	350.00
12/07/2019	ES33 On 07-November-19			Bond Future	10.80	78.3091	10.7972	78.3091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	ES33 On 06-February-20			Bond Future	10.90	79.7874	10.9012	79.7874	0.00
12/07/2019	ES33 On 07-May-20			Bond Future	11.00	10.8900	10.9958	10.8900	0.00
12/07/2019	ES42 On 01-August-19			Bond Future	11.04	81.9842	11.0433	81.9842	4,919.00
12/07/2019	ES42 On 07-November-19			Bond Future	11.16	79.3280	11.1580	79.3280	0.00
12/07/2019	ES42 On 06-February-20			Bond Future	11.26	80.8259	11.2588	80.8259	0.00
12/07/2019	ES42 On 07-May-20			Bond Future	11.36	11.2500	11.3555	11.2500	0.00
12/07/2019	GOVI On 01-August-19			GOVI	680.09	684.1700	680.0900	684.1700	437.00
12/07/2019	GOVI On 01-August-19	638.69	Call	GOVI	414000	45	414000	45	0.00
12/07/2019	GOVI On 01-August-19	638.68	Call	GOVI	414100	45	414100	45	0.00
12/07/2019	GOVI On 01-August-19	638.67	Call	GOVI	414200	46	414200	46	0.00
12/07/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 07-November-19			GOVI	693.44	697.5980	693.4370	697.5980	44.00
12/07/2019	GOVI On 07-November-19	672.90	Call	GOVI	205370	25	205370	25	0.00
12/07/2019	GOVI On 07-November-19	672.91	Call	GOVI	205270	25	205270	25	0.00
12/07/2019	GOVI On 07-November-19	672.92	Call	GOVI	205170	25	205170	25	0.00
12/07/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 06-February-20			GOVI	706.52	710.7640	706.5240	710.7640	0.00
12/07/2019	GOVI On 06-February-20	703.15	Call	GOVI	33740	8	33740	8	0.00
12/07/2019	GOVI On 06-February-20	703.14	Call	GOVI	33840	8	33840	8	0.00
12/07/2019	GOVI On 06-February-20	703.13	Call	GOVI	33940	8	33940	8	0.00
12/07/2019	GOVI On 06-February-20	703.13	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 06-February-20	703.15	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 06-February-20	703.14	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 07-May-20			GOVI	720.41	719.9900	720.4130	719.9900	0.00
12/07/2019	GOVI On 07-May-20	719.98	Call	GOVI	4330	0	4330	0	0.00
12/07/2019	GOVI On 07-May-20	720.00	Call	GOVI	4130	0	4130	0	0.00
12/07/2019	GOVI On 07-May-20	719.99	Call	GOVI	4230	0	4230	0	0.00
12/07/2019	GOVI On 07-May-20	720.00	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 07-May-20	719.98	Put	GOVI	0	0	0	0	0.00
12/07/2019	GOVI On 07-May-20	719.99	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
12/07/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2019	IGOV On 01-August-19			Index Future	261.64	261.4860	261.6370	261.4860	816.00
12/07/2019	IGOV On 07-November-19			Index Future	266.84	266.6870	266.8420	266.6870	218.00
12/07/2019	IGOV On 06-February-20			Index Future	271.94	271.7840	271.9410	271.7840	0.00
12/07/2019	IGOV On 07-May-20			Index Future	277.35	276.7800	277.3490	276.7800	0.00
12/07/2019	IS01 On 19-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
12/07/2019	IS02 On 20-September-19			Interest Rate Swap	101.84	101.8400	101.8400	101.8400	0.00
12/07/2019	IS02 On 20-December-19			Interest Rate Swap	102.69	102.6900	102.6900	102.6900	0.00
12/07/2019	IS02 On 23-March-20			Interest Rate Swap	98.54	98.5300	98.5400	98.5300	0.00
12/07/2019	IS02 On 22-June-20			Interest Rate Swap	101.93	101.9100	101.9300	101.9100	0.00
12/07/2019	IS02 On 21-September-20			Interest Rate Swap	98.73	98.6900	98.7300	98.6900	0.00
12/07/2019	IS05 On 17-December-20			Interest Rate Swap	95.33	95.2800	95.3300	95.2800	0.00
12/07/2019	IS05 On 16-March-21			Interest Rate Swap	94.30	94.2500	94.3000	94.2500	0.00
12/07/2019	IS05 On 15-June-21			Interest Rate Swap	93.25	93.1700	93.2500	93.1700	0.00
12/07/2019	IS05 On 21-September-21			Interest Rate Swap	93.17	93.0700	93.1700	93.0700	0.00
12/07/2019	IS05 On 21-December-21			Interest Rate Swap	95.14	95.0300	95.1400	95.0300	51.00
12/07/2019	IS05 On 15-March-22			Interest Rate Swap	95.07	94.9500	95.0700	94.9500	0.00
12/07/2019	IS05 On 21-June-22			Interest Rate Swap	96.03	95.9000	96.0300	95.9000	0.00
12/07/2019	IS05 On 20-September-22			Interest Rate Swap	99.78	99.6300	99.7800	99.6300	0.00
12/07/2019	IS05 On 20-December-22			Interest Rate Swap	100.86	100.6800	100.8600	100.6800	0.00
12/07/2019	IS05 On 22-March-23			Interest Rate Swap	93.98	93.7800	93.9800	93.7800	0.00
12/07/2019	IS05 On 20-June-23			Interest Rate Swap	99.93	99.7000	99.9300	99.7000	0.00
12/07/2019	IS05 On 19-September-23			Interest Rate Swap	95.22	94.9800	95.2200	94.9800	0.00
12/07/2019	IS10 On 17-December-25			Interest Rate Swap	90.81	90.4300	90.8100	90.4300	0.00
12/07/2019	IS10 On 16-March-26			Interest Rate Swap	87.65	87.2400	87.6500	87.2400	0.00
12/07/2019	IS10 On 15-June-26			Interest Rate Swap	86.28	85.8500	86.2800	85.8500	0.00
12/07/2019	IS10 On 21-September-26			Interest Rate Swap	88.41	87.9700	88.4100	87.9700	0.00
12/07/2019	IS10 On 21-December-26			Interest Rate Swap	92.23	91.8000	92.2300	91.8000	0.00
12/07/2019	IS10 On 15-March-27			Interest Rate Swap	90.73	90.2800	90.7300	90.2800	0.00
12/07/2019	IS10 On 21-June-27			Interest Rate Swap	92.81	92.3600	92.8100	92.3600	0.00
12/07/2019	IS10 On 20-September-27			Interest Rate Swap	98.34	97.8900	98.3400	97.8900	0.00
12/07/2019	IS10 On 20-December-27			Interest Rate Swap	98.69	98.2200	98.6900	98.2200	0.00
12/07/2019	IS10 On 22-March-28			Interest Rate Swap	92.04	91.5300	92.0400	91.5300	0.00
12/07/2019	IS10 On 20-June-28			Interest Rate Swap	99.39	98.8800	99.3900	98.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	IS10 On 19-September-28			Interest Rate Swap	92.78	92.2500	92.7800	92.2500	0.00
12/07/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/07/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/07/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/07/2019	R023 On 01-August-19			Bond Future	7.15	105.4033	7.1519	105.4033	64,146.00
12/07/2019	R023 On 01-August-19	8.93	Call	Bond Future	5395	6	5395	6	0.00
12/07/2019	R023 On 01-August-19	8.95	Call	Bond Future	5454	6	5454	6	0.00
12/07/2019	R023 On 01-August-19	8.94	Call	Bond Future	5425	6	5425	6	0.00
12/07/2019	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R023 On 07-November-19			Bond Future	7.13	103.5404	7.1343	103.5404	0.00
12/07/2019	R023 On 07-November-19	7.98	Call	Bond Future	2543	3	2543	3	0.00
12/07/2019	R023 On 07-November-19	7.99	Call	Bond Future	2570	3	2570	3	0.00
12/07/2019	R023 On 07-November-19	8.00	Call	Bond Future	2597	3	2597	3	0.00
12/07/2019	R023 On 07-November-19	8.00	Put	Bond Future	101	0	101	0	0.00
12/07/2019	R023 On 07-November-19	7.99	Put	Bond Future	103	0	103	0	0.00
12/07/2019	R023 On 07-November-19	7.98	Put	Bond Future	105	0	105	0	0.00
12/07/2019	R023 On 06-February-20			Bond Future	7.09	105.4949	7.0928	105.4949	0.00
12/07/2019	R023 On 06-February-20	7.52	Call	Bond Future	1578	2	1578	2	0.00
12/07/2019	R023 On 06-February-20	7.54	Call	Bond Future	1621	2	1621	2	0.00
12/07/2019	R023 On 06-February-20	7.53	Call	Bond Future	1600	2	1600	2	0.00
12/07/2019	R023 On 06-February-20	7.53	Put	Bond Future	416	0	416	0	0.00
12/07/2019	R023 On 06-February-20	7.54	Put	Bond Future	410	0	410	0	0.00
12/07/2019	R023 On 06-February-20	7.52	Put	Bond Future	421	0	421	0	0.00
12/07/2019	R023 On 07-May-20			Bond Future	7.00	6.9000	6.9996	6.9000	0.00
12/07/2019	R023 On 07-May-20	6.90	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R023 On 07-May-20	6.91	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R023 On 07-May-20	6.89	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R023 On 07-May-20	6.89	Put	Bond Future	278	0	278	0	0.00
12/07/2019	R023 On 07-May-20	6.90	Put	Bond Future	253	0	253	0	0.00
12/07/2019	R023 On 07-May-20	6.91	Put	Bond Future	227	0	227	0	0.00
12/07/2019	R035 On 01-August-19			Bond Future	9.41	100.2145	9.4087	100.2145	79,666.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	R035 On 01-August-19	10.24	Call	Bond Future	6211	7	6211	7	0.00
12/07/2019	R035 On 01-August-19	10.23	Call	Bond Future	6141	7	6141	7	0.00
12/07/2019	R035 On 01-August-19	10.22	Call	Bond Future	6071	7	6071	7	0.00
12/07/2019	R035 On 01-August-19	10.23	Put	Bond Future	13	0	13	0	0.00
12/07/2019	R035 On 01-August-19	10.22	Put	Bond Future	14	0	14	0	0.00
12/07/2019	R035 On 01-August-19	10.24	Put	Bond Future	12	0	12	0	0.00
12/07/2019	R035 On 07-November-19			Bond Future	9.48	97.6791	9.4766	97.6791	0.00
12/07/2019	R035 On 07-November-19	8.92	Call	Bond Future	665	1	665	1	3,500.00
12/07/2019	R035 On 07-November-19	9.52	Call	Bond Future	2558	3	2558	3	3,500.00
12/07/2019	R035 On 07-November-19	9.87	Call	Bond Future	4233	5	4233	5	0.00
12/07/2019	R035 On 07-November-19	9.88	Call	Bond Future	4286	5	4286	5	0.00
12/07/2019	R035 On 07-November-19	9.89	Call	Bond Future	4339	5	4339	5	0.00
12/07/2019	R035 On 07-November-19	10.21	Call	Bond Future	6153	7	6153	7	0.00
12/07/2019	R035 On 07-November-19	9.88	Put	Bond Future	1248	1	1248	1	0.00
12/07/2019	R035 On 07-November-19	9.87	Put	Bond Future	1268	1	1268	1	0.00
12/07/2019	R035 On 07-November-19	10.21	Put	Bond Future	734	1	734	1	3,500.00
12/07/2019	R035 On 07-November-19	9.89	Put	Bond Future	1228	1	1228	1	0.00
12/07/2019	R035 On 07-November-19	9.52	Put	Bond Future	2225	2	2225	2	0.00
12/07/2019	R035 On 07-November-19	8.92	Put	Bond Future	5103	5	5103	5	0.00
12/07/2019	R035 On 06-February-20			Bond Future	9.54	99.5229	9.5360	99.5229	0.00
12/07/2019	R035 On 06-February-20	9.61	Call	Bond Future	3556	4	3556	4	0.00
12/07/2019	R035 On 06-February-20	9.60	Call	Bond Future	3514	4	3514	4	0.00
12/07/2019	R035 On 06-February-20	9.59	Call	Bond Future	3473	4	3473	4	0.00
12/07/2019	R035 On 06-February-20	9.59	Put	Bond Future	3063	3	3063	3	0.00
12/07/2019	R035 On 06-February-20	9.61	Put	Bond Future	2996	3	2996	3	0.00
12/07/2019	R035 On 06-February-20	9.60	Put	Bond Future	3029	3	3029	3	0.00
12/07/2019	R035 On 07-May-20			Bond Future	9.58	9.4800	9.5815	9.4800	0.00
12/07/2019	R035 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R035 On 07-May-20	9.49	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R035 On 07-May-20	9.48	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R035 On 07-May-20	9.47	Put	Bond Future	843	0	843	0	0.00
12/07/2019	R035 On 07-May-20	9.49	Put	Bond Future	691	0	691	0	0.00
12/07/2019	R035 On 07-May-20	9.48	Put	Bond Future	767	0	767	0	0.00
12/07/2019	R186 On 01-August-19			Bond Future	8.09	114.8608	8.0880	114.8608	114,371.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	R186 On 01-August-19	9.52	Call	Bond Future	8097	8	8097	8	0.00
12/07/2019	R186 On 01-August-19	8.30	Call	Bond Future	1459	2	1459	2	6,000.00
12/07/2019	R186 On 01-August-19	7.75	Call	Bond Future	69	0	69	0	620.00
12/07/2019	R186 On 01-August-19	9.05	Call	Bond Future	5525	6	5525	6	6,000.00
12/07/2019	R186 On 01-August-19	9.54	Call	Bond Future	8204	9	8204	9	0.00
12/07/2019	R186 On 01-August-19	8.38	Call	Bond Future	1845	2	1845	2	0.00
12/07/2019	R186 On 01-August-19	9.53	Call	Bond Future	8151	9	8151	9	0.00
12/07/2019	R186 On 01-August-19	8.70	Call	Bond Future	3569	4	3569	4	0.00
12/07/2019	R186 On 01-August-19	9.22	Call	Bond Future	6464	7	6464	7	0.00
12/07/2019	R186 On 01-August-19	10.08	Call	Bond Future	11058	11	11058	11	0.00
12/07/2019	R186 On 01-August-19	8.55	Call	Bond Future	2739	3	2739	3	0.00
12/07/2019	R186 On 01-August-19	8.00	Call	Bond Future	404	1	404	1	620.00
12/07/2019	R186 On 01-August-19	8.38	Put	Bond Future	130	0	130	0	0.00
12/07/2019	R186 On 01-August-19	8.70	Put	Bond Future	14	0	14	0	3,100.00
12/07/2019	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 01-August-19	9.22	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 01-August-19	8.55	Put	Bond Future	41	0	41	0	0.00
12/07/2019	R186 On 01-August-19	8.00	Put	Bond Future	927	1	927	1	0.00
12/07/2019	R186 On 01-August-19	10.08	Put	Bond Future	0	0	0	0	6,000.00
12/07/2019	R186 On 01-August-19	7.75	Put	Bond Future	2097	2	2097	2	0.00
12/07/2019	R186 On 01-August-19	9.05	Put	Bond Future	1	0	1	0	0.00
12/07/2019	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 01-August-19	8.30	Put	Bond Future	211	0	211	0	0.00
12/07/2019	R186 On 07-November-19			Bond Future	8.12	117.1151	8.1245	117.1151	16,260.00
12/07/2019	R186 On 07-November-19	8.73	Call	Bond Future	3869	4	3869	4	0.00
12/07/2019	R186 On 07-November-19	8.94	Call	Bond Future	4859	5	4859	5	0.00
12/07/2019	R186 On 07-November-19	8.23	Call	Bond Future	1858	2	1858	2	5,000.00
12/07/2019	R186 On 07-November-19	8.20	Call	Bond Future	1760	2	1760	2	0.00
12/07/2019	R186 On 07-November-19	8.96	Call	Bond Future	4955	5	4955	5	0.00
12/07/2019	R186 On 07-November-19	8.95	Call	Bond Future	4907	5	4907	5	0.00
12/07/2019	R186 On 07-November-19	8.96	Put	Bond Future	285	0	285	0	0.00
12/07/2019	R186 On 07-November-19	8.23	Put	Bond Future	1254	1	1254	1	0.00
12/07/2019	R186 On 07-November-19	8.20	Put	Bond Future	1327	1	1327	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
12/07/2019	R186 On 07-November-19	8.95	Put	Bond Future	291	0	291	0	0.00
12/07/2019	R186 On 07-November-19	8.73	Put	Bond Future	459	0	459	0	5,000.00
12/07/2019	R186 On 07-November-19	8.94	Put	Bond Future	298	0	298	0	0.00
12/07/2019	R186 On 06-February-20			Bond Future	8.15	114.0195	8.1474	114.0195	0.00
12/07/2019	R186 On 06-February-20	8.55	Call	Bond Future	3461	4	3461	4	0.00
12/07/2019	R186 On 06-February-20	8.57	Call	Bond Future	3538	4	3538	4	0.00
12/07/2019	R186 On 06-February-20	8.56	Call	Bond Future	3499	4	3499	4	0.00
12/07/2019	R186 On 06-February-20	8.56	Put	Bond Future	1230	1	1230	1	0.00
12/07/2019	R186 On 06-February-20	8.57	Put	Bond Future	1215	1	1215	1	0.00
12/07/2019	R186 On 06-February-20	8.55	Put	Bond Future	1246	1	1246	1	0.00
12/07/2019	R186 On 07-May-20			Bond Future	8.16	8.0800	8.1554	8.0800	0.00
12/07/2019	R186 On 07-May-20	8.08	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 07-May-20	8.09	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 07-May-20	8.07	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R186 On 07-May-20	8.07	Put	Bond Future	463	0	463	0	0.00
12/07/2019	R186 On 07-May-20	8.08	Put	Bond Future	409	0	409	0	0.00
12/07/2019	R186 On 07-May-20	8.09	Put	Bond Future	354	0	354	0	0.00
12/07/2019	R197 On 01-August-19			Bond Future	302.91	302.6507	302.9124	302.6507	1,107.00
12/07/2019	R197 On 07-November-19			Bond Future	308.94	308.6713	308.9381	308.6713	1,400.00
12/07/2019	R197 On 06-February-20			Bond Future	307.18	306.9085	307.1801	306.9085	0.00
12/07/2019	R197 On 07-May-20			Bond Future	313.29	312.8900	313.2907	312.8900	0.00
12/07/2019	R202 On 01-August-19			Bond Future	233.41	233.3858	233.4080	233.3858	9,386.00
12/07/2019	R202 On 07-November-19			Bond Future	238.05	238.0286	238.0512	238.0286	348.00
12/07/2019	R202 On 06-February-20			Bond Future	238.53	238.5080	238.5308	238.5080	0.00
12/07/2019	R202 On 07-May-20			Bond Future	243.28	243.2500	243.2753	243.2500	0.00
12/07/2019	R207 On 01-August-19			Bond Future	6.09	100.9023	6.0864	100.9023	4,891.00
12/07/2019	R207 On 01-August-19	7.33	Call	Bond Future	539	1	539	1	0.00
12/07/2019	R207 On 01-August-19	7.35	Call	Bond Future	548	1	548	1	0.00
12/07/2019	R207 On 01-August-19	7.34	Call	Bond Future	544	1	544	1	0.00
12/07/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R207 On 07-November-19			Bond Future	4.13	102.8827	4.1320	102.8827	0.00
12/07/2019	R207 On 07-November-19	2.07	Call	Bond Future	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
12/07/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R207 On 07-November-19	2.06	Put	Bond Future	372	0	372	0	0.00
12/07/2019	R207 On 07-November-19	2.07	Put	Bond Future	371	0	371	0	0.00
12/07/2019	R207 On 07-November-19	2.08	Put	Bond Future	369	0	369	0	0.00
12/07/2019	R208 On 01-August-19			Bond Future	6.19	103.2221	6.1877	103.2221	10,796.00
12/07/2019	R208 On 01-August-19	8.17	Call	Bond Future	3024	3	3024	3	0.00
12/07/2019	R208 On 01-August-19	8.16	Call	Bond Future	3009	3	3009	3	0.00
12/07/2019	R208 On 01-August-19	8.15	Call	Bond Future	2994	3	2994	3	0.00
12/07/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
12/07/2019	R208 On 07-November-19			Bond Future	5.94	101.8440	5.9424	101.8440	0.00
12/07/2019	R208 On 07-November-19	6.84	Call	Bond Future	1192	1	1192	1	0.00
12/07/2019	R208 On 07-November-19	6.83	Call	Bond Future	1179	1	1179	1	0.00
12/07/2019	R208 On 07-November-19	6.82	Call	Bond Future	1167	1	1167	1	0.00
12/07/2019	R208 On 07-November-19	6.83	Put	Bond Future	17	0	17	0	0.00
12/07/2019	R208 On 07-November-19	6.82	Put	Bond Future	18	0	18	0	0.00
12/07/2019	R208 On 07-November-19	6.84	Put	Bond Future	17	0	17	0	0.00
12/07/2019	R208 On 06-February-20			Bond Future	5.55	103.7666	5.5501	103.7666	0.00
12/07/2019	R208 On 06-February-20	6.12	Call	Bond Future	665	1	665	1	0.00
12/07/2019	R208 On 06-February-20	6.13	Call	Bond Future	675	1	675	1	0.00
12/07/2019	R208 On 06-February-20	6.14	Call	Bond Future	685	1	685	1	0.00
12/07/2019	R208 On 06-February-20	6.14	Put	Bond Future	42	0	42	0	0.00
12/07/2019	R208 On 06-February-20	6.12	Put	Bond Future	43	0	43	0	0.00
12/07/2019	R208 On 06-February-20	6.13	Put	Bond Future	42	0	42	0	0.00
12/07/2019	R208 On 07-May-20			Bond Future	4.85	4.8100	4.8452	4.8100	0.00
12/07/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R208 On 07-May-20	4.81	Put	Bond Future	31	0	31	0	0.00
12/07/2019	R208 On 07-May-20	4.80	Put	Bond Future	39	0	39	0	0.00
12/07/2019	R208 On 07-May-20	4.82	Put	Bond Future	22	0	22	0	0.00
12/07/2019	R209 On 01-August-19			Bond Future	9.41	76.4413	9.4125	76.4413	90,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	R209 On 01-August-19	10.15	Call	Bond Future	4722	5	4722	5	0.00
12/07/2019	R209 On 01-August-19	9.30	Call	Bond Future	525	1	525	1	7,560.00
12/07/2019	R209 On 01-August-19	10.17	Call	Bond Future	4840	5	4840	5	0.00
12/07/2019	R209 On 01-August-19	10.16	Call	Bond Future	4781	5	4781	5	0.00
12/07/2019	R209 On 01-August-19	9.80	Call	Bond Future	2678	3	2678	3	7,560.00
12/07/2019	R209 On 01-August-19	10.46	Call	Bond Future	6548	7	6548	7	0.00
12/07/2019	R209 On 01-August-19	10.46	Put	Bond Future	2	0	2	0	7,560.00
12/07/2019	R209 On 01-August-19	10.16	Put	Bond Future	20	0	20	0	0.00
12/07/2019	R209 On 01-August-19	9.30	Put	Bond Future	1283	1	1283	1	0.00
12/07/2019	R209 On 01-August-19	9.80	Put	Bond Future	152	0	152	0	0.00
12/07/2019	R209 On 01-August-19	10.15	Put	Bond Future	21	0	21	0	0.00
12/07/2019	R209 On 01-August-19	10.17	Put	Bond Future	19	0	19	0	0.00
12/07/2019	R209 On 07-November-19			Bond Future	9.47	74.7897	9.4722	74.7897	30.00
12/07/2019	R209 On 07-November-19	9.80	Call	Bond Future	3359	4	3359	4	0.00
12/07/2019	R209 On 07-November-19	9.82	Call	Bond Future	3447	4	3447	4	0.00
12/07/2019	R209 On 07-November-19	9.81	Call	Bond Future	3403	4	3403	4	0.00
12/07/2019	R209 On 07-November-19	9.81	Put	Bond Future	1220	1	1220	1	0.00
12/07/2019	R209 On 07-November-19	9.82	Put	Bond Future	1201	1	1201	1	0.00
12/07/2019	R209 On 07-November-19	9.80	Put	Bond Future	1239	1	1239	1	0.00
12/07/2019	R209 On 06-February-20			Bond Future	9.52	76.2017	9.5219	76.2017	0.00
12/07/2019	R209 On 06-February-20	9.51	Call	Bond Future	2809	3	2809	3	0.00
12/07/2019	R209 On 06-February-20	9.52	Call	Bond Future	2844	3	2844	3	0.00
12/07/2019	R209 On 06-February-20	9.50	Call	Bond Future	2775	3	2775	3	0.00
12/07/2019	R209 On 06-February-20	9.50	Put	Bond Future	2919	3	2919	3	0.00
12/07/2019	R209 On 06-February-20	9.51	Put	Bond Future	2888	3	2888	3	0.00
12/07/2019	R209 On 06-February-20	9.52	Put	Bond Future	2856	3	2856	3	0.00
12/07/2019	R209 On 07-May-20			Bond Future	9.56	9.4600	9.5645	9.4600	0.00
12/07/2019	R209 On 07-May-20	9.45	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R209 On 07-May-20	9.47	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R209 On 07-May-20	9.46	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R209 On 07-May-20	9.46	Put	Bond Future	681	0	681	0	0.00
12/07/2019	R209 On 07-May-20	9.47	Put	Bond Future	616	0	616	0	0.00
12/07/2019	R209 On 07-May-20	9.45	Put	Bond Future	747	0	747	0	0.00
12/07/2019	R210 On 01-August-19			Bond Future	191.15	191.1323	191.1496	191.1323	2,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	R210 On 07-November-19			Bond Future	192.35	192.3279	192.3455	192.3279	0.00
12/07/2019	R210 On 06-February-20			Bond Future	196.02	196.0039	196.0215	196.0039	0.00
12/07/2019	R210 On 07-May-20			Bond Future	197.27	197.2500	197.2687	197.2500	0.00
12/07/2019	R212 On 01-August-19			Bond Future	160.40	160.2745	160.4040	160.2745	6,164.00
12/07/2019	R212 On 07-November-19			Bond Future	163.59	163.4628	163.5949	163.4628	1,526.00
12/07/2019	R212 On 06-February-20			Bond Future	164.48	164.3408	164.4752	164.3408	0.00
12/07/2019	R212 On 07-May-20			Bond Future	167.75	167.6100	167.7469	167.6100	0.00
12/07/2019	R213 On 01-August-19			Bond Future	8.96	89.5171	8.9567	89.5171	17,638.00
12/07/2019	R213 On 01-August-19	9.98	Call	Bond Future	6266	7	6266	7	0.00
12/07/2019	R213 On 01-August-19	9.99	Call	Bond Future	6324	7	6324	7	0.00
12/07/2019	R213 On 01-August-19	10.00	Call	Bond Future	6382	7	6382	7	0.00
12/07/2019	R213 On 01-August-19	10.00	Put	Bond Future	1	0	1	0	0.00
12/07/2019	R213 On 01-August-19	9.98	Put	Bond Future	1	0	1	0	0.00
12/07/2019	R213 On 01-August-19	9.99	Put	Bond Future	1	0	1	0	0.00
12/07/2019	R213 On 07-November-19			Bond Future	9.01	87.7229	9.0150	87.7229	3,080.00
12/07/2019	R213 On 07-November-19	9.58	Call	Bond Future	4222	5	4222	5	0.00
12/07/2019	R213 On 07-November-19	9.59	Call	Bond Future	4270	5	4270	5	0.00
12/07/2019	R213 On 07-November-19	9.60	Call	Bond Future	4317	5	4317	5	0.00
12/07/2019	R213 On 07-November-19	9.60	Put	Bond Future	719	1	719	1	0.00
12/07/2019	R213 On 07-November-19	9.58	Put	Bond Future	744	1	744	1	0.00
12/07/2019	R213 On 07-November-19	9.59	Put	Bond Future	732	1	732	1	0.00
12/07/2019	R213 On 06-February-20			Bond Future	9.06	89.3788	9.0645	89.3788	0.00
12/07/2019	R213 On 06-February-20	9.28	Call	Bond Future	3380	4	3380	4	0.00
12/07/2019	R213 On 06-February-20	9.27	Call	Bond Future	3341	4	3341	4	0.00
12/07/2019	R213 On 06-February-20	9.26	Call	Bond Future	3303	4	3303	4	0.00
12/07/2019	R213 On 06-February-20	9.27	Put	Bond Future	2075	2	2075	2	0.00
12/07/2019	R213 On 06-February-20	9.26	Put	Bond Future	2097	2	2097	2	0.00
12/07/2019	R213 On 06-February-20	9.28	Put	Bond Future	2052	2	2052	2	0.00
12/07/2019	R213 On 07-May-20			Bond Future	9.10	9.0100	9.0990	9.0100	0.00
12/07/2019	R213 On 07-May-20	9.00	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R213 On 07-May-20	9.01	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R213 On 07-May-20	9.02	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R213 On 07-May-20	9.02	Put	Bond Future	486	0	486	0	0.00
12/07/2019	R213 On 07-May-20	9.00	Put	Bond Future	610	0	610	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	R213 On 07-May-20	9.01	Put	Bond Future	548	0	548	0	0.00
12/07/2019	R214 On 01-August-19			Bond Future	9.70	74.7236	9.7032	74.7236	16,514.00
12/07/2019	R214 On 01-August-19	10.33	Call	Bond Future	4163	5	4163	5	0.00
12/07/2019	R214 On 01-August-19	10.34	Call	Bond Future	4223	5	4223	5	0.00
12/07/2019	R214 On 01-August-19	10.32	Call	Bond Future	4102	5	4102	5	0.00
12/07/2019	R214 On 01-August-19	10.32	Put	Bond Future	46	0	46	0	0.00
12/07/2019	R214 On 01-August-19	10.33	Put	Bond Future	44	0	44	0	0.00
12/07/2019	R214 On 01-August-19	10.34	Put	Bond Future	41	0	41	0	0.00
12/07/2019	R214 On 07-November-19			Bond Future	9.77	72.8926	9.7686	72.8926	0.00
12/07/2019	R214 On 07-November-19	10.01	Call	Bond Future	3163	4	3163	4	0.00
12/07/2019	R214 On 07-November-19	10.00	Call	Bond Future	3120	4	3120	4	0.00
12/07/2019	R214 On 07-November-19	10.02	Call	Bond Future	3206	4	3206	4	0.00
12/07/2019	R214 On 07-November-19	10.00	Put	Bond Future	1571	1	1571	1	0.00
12/07/2019	R214 On 07-November-19	10.01	Put	Bond Future	1548	1	1548	1	0.00
12/07/2019	R214 On 07-November-19	10.02	Put	Bond Future	1526	1	1526	1	0.00
12/07/2019	R214 On 06-February-20			Bond Future	9.83	74.2686	9.8261	74.2686	0.00
12/07/2019	R214 On 06-February-20	9.71	Call	Bond Future	2641	3	2641	3	0.00
12/07/2019	R214 On 06-February-20	9.73	Call	Bond Future	2708	3	2708	3	0.00
12/07/2019	R214 On 06-February-20	9.72	Call	Bond Future	2674	3	2674	3	0.00
12/07/2019	R214 On 06-February-20	9.72	Put	Bond Future	3395	3	3395	3	0.00
12/07/2019	R214 On 06-February-20	9.73	Put	Bond Future	3360	3	3360	3	0.00
12/07/2019	R214 On 06-February-20	9.71	Put	Bond Future	3430	3	3430	3	0.00
12/07/2019	R214 On 07-May-20			Bond Future	9.87	9.7600	9.8716	9.7600	0.00
12/07/2019	R214 On 07-May-20	9.76	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R214 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R214 On 07-May-20	9.75	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R214 On 07-May-20	9.75	Put	Bond Future	820	0	820	0	0.00
12/07/2019	R214 On 07-May-20	9.76	Put	Bond Future	752	0	752	0	0.00
12/07/2019	R214 On 07-May-20	9.77	Put	Bond Future	684	0	684	0	0.00
12/07/2019	R248 On 01-August-19			Bond Future	9.72	95.2679	9.7233	95.2679	100,749.00
12/07/2019	R248 On 01-August-19	10.36	Call	Bond Future	5373	6	5373	6	0.00
12/07/2019	R248 On 01-August-19	10.35	Call	Bond Future	5297	6	5297	6	0.00
12/07/2019	R248 On 01-August-19	10.34	Call	Bond Future	5220	6	5220	6	0.00
12/07/2019	R248 On 01-August-19	10.35	Put	Bond Future	48	0	48	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2019	R248 On 01-August-19	10.34	Put	Bond Future	51	0	51	0	0.00
12/07/2019	R248 On 01-August-19	10.36	Put	Bond Future	45	0	45	0	0.00
12/07/2019	R248 On 07-November-19			Bond Future	9.79	92.6987	9.7888	92.6987	2,048.00
12/07/2019	R248 On 07-November-19	10.03	Call	Bond Future	3950	5	3950	5	0.00
12/07/2019	R248 On 07-November-19	10.02	Call	Bond Future	3896	4	3896	4	0.00
12/07/2019	R248 On 07-November-19	10.01	Call	Bond Future	3841	4	3841	4	0.00
12/07/2019	R248 On 07-November-19	10.02	Put	Bond Future	1919	2	1919	2	0.00
12/07/2019	R248 On 07-November-19	10.01	Put	Bond Future	1949	2	1949	2	0.00
12/07/2019	R248 On 07-November-19	10.03	Put	Bond Future	1890	2	1890	2	0.00
12/07/2019	R248 On 06-February-20			Bond Future	9.85	94.4486	9.8465	94.4486	0.00
12/07/2019	R248 On 06-February-20	9.71	Call	Bond Future	3171	4	3171	4	0.00
12/07/2019	R248 On 06-February-20	9.72	Call	Bond Future	3213	4	3213	4	0.00
12/07/2019	R248 On 06-February-20	9.70	Call	Bond Future	3130	4	3130	4	0.00
12/07/2019	R248 On 06-February-20	9.72	Put	Bond Future	4314	4	4314	4	0.00
12/07/2019	R248 On 06-February-20	9.70	Put	Bond Future	4407	4	4407	4	0.00
12/07/2019	R248 On 06-February-20	9.71	Put	Bond Future	4361	4	4361	4	0.00
12/07/2019	R248 On 07-May-20			Bond Future	9.89	9.7800	9.8921	9.7800	0.00
12/07/2019	R248 On 07-May-20	9.77	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R248 On 07-May-20	9.79	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R248 On 07-May-20	9.78	Call	Bond Future	0	0	0	0	0.00
12/07/2019	R248 On 07-May-20	9.78	Put	Bond Future	967	0	967	0	0.00
12/07/2019	R248 On 07-May-20	9.77	Put	Bond Future	1054	0	1054	0	0.00
12/07/2019	R248 On 07-May-20	9.79	Put	Bond Future	880	0	880	0	0.00