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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
10/10/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	2025 On 07-November-19			Bond Future	137.90	137.7968	137.8997	137.7968	1,461.00
10/10/2019	2025 On 06-February-20			Bond Future	138.94	138.8311	138.9359	138.8311	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
10/10/2019	2025 On 07-May-20			Bond Future	141.52	141.4130	141.5198	141.4130	0.00
10/10/2019	2025 On 06-August-20			Bond Future	142.71	142.6000	142.7074	142.6000	0.00
10/10/2019	2029 On 07-November-19			Bond Future	102.17	102.2576	102.1719	102.2576	4,410.00
10/10/2019	2029 On 06-February-20			Bond Future	104.03	104.1190	104.0317	104.1190	0.00
10/10/2019	2029 On 07-May-20			Bond Future	104.85	104.9426	104.8539	104.9426	0.00
10/10/2019	2029 On 06-August-20			Bond Future	106.85	106.9400	106.8491	106.9400	0.00
10/10/2019	2030 On 07-November-19			Bond Future	8.92	96.1305	8.9230	96.1305	73,032.00
10/10/2019	2030 On 07-November-19	9.48	Call	Bond Future	3535	4	3535	4	0.00
10/10/2019	2030 On 07-November-19	9.05	Call	Bond Future	1375	0	1375	0	0.00
10/10/2019	2030 On 07-November-19	9.30	Call	Bond Future	2553	3	2553	3	0.00
10/10/2019	2030 On 07-November-19	9.10	Call	Bond Future	1586	2	1586	2	5,500.00
10/10/2019	2030 On 07-November-19	8.60	Call	Bond Future	202	0	202	0	5,500.00
10/10/2019	2030 On 07-November-19	9.49	Call	Bond Future	3591	4	3591	4	0.00
10/10/2019	2030 On 07-November-19	9.20	Call	Bond Future	2047	2	2047	2	0.00
10/10/2019	2030 On 07-November-19	9.25	Call	Bond Future	2295	2	2295	2	0.00
10/10/2019	2030 On 07-November-19	8.40	Call	Bond Future	53	0	53	0	0.00
10/10/2019	2030 On 07-November-19	9.76	Call	Bond Future	5140	5	5140	5	0.00
10/10/2019	2030 On 07-November-19	9.47	Call	Bond Future	3479	3	3479	3	0.00
10/10/2019	2030 On 07-November-19	9.35	Call	Bond Future	2819	3	2819	3	0.00
10/10/2019	2030 On 07-November-19	9.12	Call	Bond Future	1674	2	1674	2	0.00
10/10/2019	2030 On 07-November-19	9.70	Call	Bond Future	4793	5	4793	5	0.00
10/10/2019	2030 On 07-November-19	9.85	Call	Bond Future	5660	6	5660	6	0.00
10/10/2019	2030 On 07-November-19	8.95	Call	Bond Future	998	1	998	1	0.00
10/10/2019	2030 On 07-November-19	8.57	Call	Bond Future	168	0	168	0	0.00
10/10/2019	2030 On 07-November-19	9.12	Put	Bond Future	435	0	435	0	0.00
10/10/2019	2030 On 07-November-19	8.95	Put	Bond Future	827	1	827	1	5,000.00
10/10/2019	2030 On 07-November-19	9.70	Put	Bond Future	28	0	28	0	0.00
10/10/2019	2030 On 07-November-19	9.35	Put	Bond Future	160	0	160	0	2,500.00
10/10/2019	2030 On 07-November-19	9.47	Put	Bond Future	91	0	91	0	0.00
10/10/2019	2030 On 07-November-19	9.25	Put	Bond Future	250	0	250	0	0.00
10/10/2019	2030 On 07-November-19	8.57	Put	Bond Future	2445	2	2445	2	0.00
10/10/2019	2030 On 07-November-19	9.85	Put	Bond Future	12	0	12	0	2,500.00
10/10/2019	2030 On 07-November-19	9.10	Put	Bond Future	472	0	472	0	0.00
10/10/2019	2030 On 07-November-19	8.60	Put	Bond Future	2282	2	2282	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
10/10/2019	2030 On 07-November-19	9.05	Put	Bond Future	574	0	574	0	5,333.00
10/10/2019	2030 On 07-November-19	9.48	Put	Bond Future	86	0	86	0	0.00
10/10/2019	2030 On 07-November-19	9.49	Put	Bond Future	82	0	82	0	0.00
10/10/2019	2030 On 07-November-19	9.30	Put	Bond Future	200	0	200	0	2,750.00
10/10/2019	2030 On 07-November-19	9.20	Put	Bond Future	311	0	311	0	2,750.00
10/10/2019	2030 On 07-November-19	8.40	Put	Bond Future	3452	3	3452	3	0.00
10/10/2019	2030 On 07-November-19	9.76	Put	Bond Future	21	0	21	0	5,500.00
10/10/2019	2030 On 06-February-20			Bond Future	8.98	93.8479	8.9828	93.8479	0.00
10/10/2019	2030 On 06-February-20	9.00	Call	Bond Future	1964	2	1964	2	5,820.00
10/10/2019	2030 On 06-February-20	8.40	Call	Bond Future	522	1	522	1	5,820.00
10/10/2019	2030 On 06-February-20	9.14	Call	Bond Future	2458	2	2458	2	0.00
10/10/2019	2030 On 06-February-20	9.15	Call	Bond Future	2495	3	2495	3	0.00
10/10/2019	2030 On 06-February-20	9.16	Call	Bond Future	2533	3	2533	3	0.00
10/10/2019	2030 On 06-February-20	9.16	Put	Bond Future	1439	1	1439	1	0.00
10/10/2019	2030 On 06-February-20	9.14	Put	Bond Future	1486	1	1486	1	0.00
10/10/2019	2030 On 06-February-20	8.40	Put	Bond Future	4241	4	4241	4	0.00
10/10/2019	2030 On 06-February-20	9.15	Put	Bond Future	1462	1	1462	1	0.00
10/10/2019	2030 On 06-February-20	9.00	Put	Bond Future	1857	2	1857	2	0.00
10/10/2019	2030 On 07-May-20			Bond Future	9.04	95.5710	9.0419	95.5710	0.00
10/10/2019	2030 On 07-May-20	8.80	Call	Bond Future	1927	2	1927	2	0.00
10/10/2019	2030 On 07-May-20	8.79	Call	Bond Future	1900	2	1900	2	0.00
10/10/2019	2030 On 07-May-20	8.78	Call	Bond Future	1873	2	1873	2	0.00
10/10/2019	2030 On 07-May-20	8.79	Put	Bond Future	3453	3	3453	3	0.00
10/10/2019	2030 On 07-May-20	8.78	Put	Bond Future	3488	3	3488	3	0.00
10/10/2019	2030 On 07-May-20	8.80	Put	Bond Future	3417	3	3417	3	0.00
10/10/2019	2030 On 06-August-20			Bond Future	9.10	9.1000	9.0978	9.1000	0.00
10/10/2019	2030 On 06-August-20	9.09	Call	Bond Future	0	0	0	0	0.00
10/10/2019	2030 On 06-August-20	9.11	Call	Bond Future	73	0	73	0	0.00
10/10/2019	2030 On 06-August-20	9.10	Call	Bond Future	13	0	13	0	0.00
10/10/2019	2030 On 06-August-20	9.10	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2030 On 06-August-20	9.11	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2030 On 06-August-20	9.09	Put	Bond Future	47	0	47	0	0.00
10/10/2019	2032 On 07-November-19			Bond Future	9.26	93.5615	9.2600	93.5615	48,565.00
10/10/2019	2032 On 07-November-19	9.72	Call	Bond Future	3284	3	3284	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
10/10/2019	2032 On 07-November-19	9.71	Call	Bond Future	3226	3	3226	3	0.00
10/10/2019	2032 On 07-November-19	9.70	Call	Bond Future	3168	3	3168	3	0.00
10/10/2019	2032 On 07-November-19	9.71	Put	Bond Future	188	0	188	0	0.00
10/10/2019	2032 On 07-November-19	9.70	Put	Bond Future	196	0	196	0	0.00
10/10/2019	2032 On 07-November-19	9.72	Put	Bond Future	180	0	180	0	0.00
10/10/2019	2032 On 06-February-20			Bond Future	9.33	95.2416	9.3260	95.2416	0.00
10/10/2019	2032 On 06-February-20	9.39	Call	Bond Future	2347	2	2347	2	0.00
10/10/2019	2032 On 06-February-20	9.40	Call	Bond Future	2385	2	2385	2	0.00
10/10/2019	2032 On 06-February-20	9.38	Call	Bond Future	2309	2	2309	2	0.00
10/10/2019	2032 On 06-February-20	9.38	Put	Bond Future	1943	2	1943	2	0.00
10/10/2019	2032 On 06-February-20	9.39	Put	Bond Future	1913	2	1913	2	0.00
10/10/2019	2032 On 06-February-20	9.40	Put	Bond Future	1884	2	1884	2	0.00
10/10/2019	2032 On 07-May-20			Bond Future	9.39	92.8302	9.3896	92.8302	0.00
10/10/2019	2032 On 07-May-20	9.17	Call	Bond Future	2245	2	2245	2	0.00
10/10/2019	2032 On 07-May-20	9.19	Call	Bond Future	2308	2	2308	2	0.00
10/10/2019	2032 On 07-May-20	9.18	Call	Bond Future	2276	2	2276	2	0.00
10/10/2019	2032 On 07-May-20	9.18	Put	Bond Future	3691	4	3691	4	0.00
10/10/2019	2032 On 07-May-20	9.19	Put	Bond Future	3654	4	3654	4	0.00
10/10/2019	2032 On 07-May-20	9.17	Put	Bond Future	3727	4	3727	4	0.00
10/10/2019	2032 On 06-August-20			Bond Future	9.45	9.4600	9.4498	9.4600	0.00
10/10/2019	2032 On 06-August-20	9.45	Call	Bond Future	1	0	1	0	0.00
10/10/2019	2032 On 06-August-20	9.46	Call	Bond Future	67	0	67	0	0.00
10/10/2019	2032 On 06-August-20	9.47	Call	Bond Future	132	0	132	0	0.00
10/10/2019	2032 On 06-August-20	9.47	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2032 On 06-August-20	9.45	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2032 On 06-August-20	9.46	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2033 On 07-November-19			Bond Future	102.58	102.5828	102.5843	102.5828	6,260.00
10/10/2019	2033 On 06-February-20			Bond Future	104.45	104.4500	104.4517	104.4500	0.00
10/10/2019	2033 On 07-May-20			Bond Future	105.20	105.1969	105.1986	105.1969	0.00
10/10/2019	2033 On 06-August-20			Bond Future	107.20	107.2000	107.2004	107.2000	0.00
10/10/2019	2037 On 07-November-19			Bond Future	9.66	92.6849	9.6557	92.6849	68,518.00
10/10/2019	2037 On 07-November-19	9.95	Call	Bond Future	2631	3	2631	3	0.00
10/10/2019	2037 On 07-November-19	9.97	Call	Bond Future	2748	3	2748	3	0.00
10/10/2019	2037 On 07-November-19	9.96	Call	Bond Future	2689	3	2689	3	0.00

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10/10/2019	2037 On 07-November-19	9.96	Put	Bond Future	389	0	389	0	0.00
10/10/2019	2037 On 07-November-19	9.97	Put	Bond Future	373	0	373	0	0.00
10/10/2019	2037 On 07-November-19	9.95	Put	Bond Future	405	0	405	0	0.00
10/10/2019	2037 On 06-February-20			Bond Future	9.72	90.0900	9.7242	90.0900	0.00
10/10/2019	2037 On 06-February-20	9.68	Call	Bond Future	2290	2	2290	2	0.00
10/10/2019	2037 On 06-February-20	9.67	Call	Bond Future	2252	2	2252	2	0.00
10/10/2019	2037 On 06-February-20	9.66	Call	Bond Future	2214	2	2214	2	0.00
10/10/2019	2037 On 06-February-20	9.67	Put	Bond Future	2665	3	2665	3	0.00
10/10/2019	2037 On 06-February-20	9.66	Put	Bond Future	2704	3	2704	3	0.00
10/10/2019	2037 On 06-February-20	9.68	Put	Bond Future	2627	3	2627	3	0.00
10/10/2019	2037 On 07-May-20			Bond Future	9.79	91.7441	9.7920	91.7441	0.00
10/10/2019	2037 On 07-May-20	9.59	Call	Bond Future	2727	3	2727	3	0.00
10/10/2019	2037 On 07-May-20	9.60	Call	Bond Future	2762	3	2762	3	0.00
10/10/2019	2037 On 07-May-20	9.61	Call	Bond Future	2798	3	2798	3	0.00
10/10/2019	2037 On 07-May-20	9.61	Put	Bond Future	4178	4	4178	4	0.00
10/10/2019	2037 On 07-May-20	9.59	Put	Bond Future	4261	4	4261	4	0.00
10/10/2019	2037 On 07-May-20	9.60	Put	Bond Future	4220	4	4220	4	0.00
10/10/2019	2037 On 06-August-20			Bond Future	9.86	9.8700	9.8578	9.8700	0.00
10/10/2019	2037 On 06-August-20	9.87	Call	Bond Future	90	0	90	0	0.00
10/10/2019	2037 On 06-August-20	9.88	Call	Bond Future	164	0	164	0	0.00
10/10/2019	2037 On 06-August-20	9.86	Call	Bond Future	16	0	16	0	0.00
10/10/2019	2037 On 06-August-20	9.86	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2037 On 06-August-20	9.87	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2037 On 06-August-20	9.88	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2038 On 07-November-19			Bond Future	120.63	120.8045	120.6330	120.8045	21,883.00
10/10/2019	2038 On 06-February-20			Bond Future	121.17	121.3452	121.1707	121.3452	0.00
10/10/2019	2038 On 07-May-20			Bond Future	123.42	123.6018	123.4241	123.6018	0.00
10/10/2019	2038 On 06-August-20			Bond Future	124.08	124.2600	124.0792	124.2600	0.00
10/10/2019	2040 On 07-November-19			Bond Future	9.81	95.3514	9.8062	95.3514	45,596.00
10/10/2019	2040 On 07-November-19	10.03	Call	Bond Future	2372	2	2372	2	0.00
10/10/2019	2040 On 07-November-19	10.05	Call	Bond Future	2490	2	2490	2	0.00
10/10/2019	2040 On 07-November-19	10.04	Call	Bond Future	2430	2	2430	2	0.00
10/10/2019	2040 On 07-November-19	9.80	Call	Bond Future	1206	1	1206	1	1,260.00
10/10/2019	2040 On 07-November-19	9.30	Call	Bond Future	88	0	88	0	1,260.00

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10/10/2019	2040 On 07-November-19	10.03	Put	Bond Future	556	1	556	1	0.00
10/10/2019	2040 On 07-November-19	10.05	Put	Bond Future	515	1	515	1	0.00
10/10/2019	2040 On 07-November-19	9.80	Put	Bond Future	1257	1	1257	1	0.00
10/10/2019	2040 On 07-November-19	9.30	Put	Bond Future	4412	5	4412	5	0.00
10/10/2019	2040 On 07-November-19	10.04	Put	Bond Future	535	1	535	1	0.00
10/10/2019	2040 On 06-February-20			Bond Future	9.88	92.5537	9.8763	92.5537	0.00
10/10/2019	2040 On 06-February-20	8.40	Call	Bond Future	29	0	29	0	0.00
10/10/2019	2040 On 06-February-20	9.74	Call	Bond Future	2057	2	2057	2	0.00
10/10/2019	2040 On 06-February-20	9.76	Call	Bond Future	2135	2	2135	2	0.00
10/10/2019	2040 On 06-February-20	9.75	Call	Bond Future	2096	2	2096	2	0.00
10/10/2019	2040 On 06-February-20	9.00	Call	Bond Future	275	0	275	0	0.00
10/10/2019	2040 On 06-February-20	9.76	Put	Bond Future	3088	3	3088	3	0.00
10/10/2019	2040 On 06-February-20	9.75	Put	Bond Future	3132	3	3132	3	0.00
10/10/2019	2040 On 06-February-20	9.00	Put	Bond Future	7854	8	7854	8	0.00
10/10/2019	2040 On 06-February-20	8.40	Put	Bond Future	13371	14	13371	14	0.00
10/10/2019	2040 On 06-February-20	9.74	Put	Bond Future	3175	3	3175	3	0.00
10/10/2019	2040 On 07-May-20			Bond Future	9.95	94.2531	9.9457	94.2531	0.00
10/10/2019	2040 On 07-May-20	9.75	Call	Bond Future	2919	3	2919	3	0.00
10/10/2019	2040 On 07-May-20	9.74	Call	Bond Future	2880	3	2880	3	0.00
10/10/2019	2040 On 07-May-20	9.73	Call	Bond Future	2842	3	2842	3	0.00
10/10/2019	2040 On 07-May-20	9.73	Put	Bond Future	4599	5	4599	5	0.00
10/10/2019	2040 On 07-May-20	9.75	Put	Bond Future	4510	5	4510	5	0.00
10/10/2019	2040 On 07-May-20	9.74	Put	Bond Future	4554	5	4554	5	0.00
10/10/2019	2040 On 06-August-20			Bond Future	10.01	10.0300	10.0133	10.0300	0.00
10/10/2019	2040 On 06-August-20	10.02	Call	Bond Future	53	0	53	0	0.00
10/10/2019	2040 On 06-August-20	10.03	Call	Bond Future	132	0	132	0	0.00
10/10/2019	2040 On 06-August-20	10.04	Call	Bond Future	211	0	211	0	0.00
10/10/2019	2040 On 06-August-20	10.02	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2040 On 06-August-20	10.04	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2040 On 06-August-20	10.03	Put	Bond Future	0	0	0	0	0.00
10/10/2019	2044 On 07-November-19			Bond Future	9.87	92.1036	9.8656	92.1036	38,208.00
10/10/2019	2044 On 07-November-19	10.06	Call	Bond Future	2248	2	2248	2	0.00
10/10/2019	2044 On 07-November-19	10.52	Call	Bond Future	5309	5	5309	5	0.00
10/10/2019	2044 On 07-November-19	10.07	Call	Bond Future	2306	2	2306	2	0.00

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10/10/2019	2044 On 07-November-19	9.19	Call	Bond Future	26	0	26	0	328.00
10/10/2019	2044 On 07-November-19	9.74	Call	Bond Future	789	1	789	1	328.00
10/10/2019	2044 On 07-November-19	10.05	Call	Bond Future	2191	2	2191	2	0.00
10/10/2019	2044 On 07-November-19	10.05	Put	Bond Future	670	1	670	1	0.00
10/10/2019	2044 On 07-November-19	9.19	Put	Bond Future	5993	6	5993	6	0.00
10/10/2019	2044 On 07-November-19	10.07	Put	Bond Future	622	1	622	1	0.00
10/10/2019	2044 On 07-November-19	9.74	Put	Bond Future	1851	2	1851	2	0.00
10/10/2019	2044 On 07-November-19	10.06	Put	Bond Future	645	1	645	1	0.00
10/10/2019	2044 On 07-November-19	10.52	Put	Bond Future	97	0	97	0	328.00
10/10/2019	2044 On 06-February-20			Bond Future	9.93	89.3729	9.9338	89.3729	0.00
10/10/2019	2044 On 06-February-20	9.77	Call	Bond Future	2013	2	2013	2	0.00
10/10/2019	2044 On 06-February-20	9.09	Call	Bond Future	317	0	317	0	328.00
10/10/2019	2044 On 06-February-20	9.74	Call	Bond Future	1901	2	1901	2	328.00
10/10/2019	2044 On 06-February-20	9.76	Call	Bond Future	1975	2	1975	2	0.00
10/10/2019	2044 On 06-February-20	10.78	Call	Bond Future	7316	7	7316	7	0.00
10/10/2019	2044 On 06-February-20	9.78	Call	Bond Future	2051	2	2051	2	0.00
10/10/2019	2044 On 06-February-20	9.76	Put	Bond Future	3432	4	3432	4	0.00
10/10/2019	2044 On 06-February-20	9.78	Put	Bond Future	3337	3	3337	3	0.00
10/10/2019	2044 On 06-February-20	10.78	Put	Bond Future	754	1	754	1	328.00
10/10/2019	2044 On 06-February-20	9.77	Put	Bond Future	3384	3	3384	3	0.00
10/10/2019	2044 On 06-February-20	9.74	Put	Bond Future	3527	4	3527	4	0.00
10/10/2019	2044 On 06-February-20	9.09	Put	Bond Future	7772	8	7772	8	0.00
10/10/2019	2044 On 07-May-20			Bond Future	10.00	91.0139	10.0011	91.0139	0.00
10/10/2019	2044 On 07-May-20	9.79	Call	Bond Future	2939	3	2939	3	0.00
10/10/2019	2044 On 07-May-20	9.33	Call	Bond Future	1422	1	1422	1	100.00
10/10/2019	2044 On 07-May-20	9.98	Call	Bond Future	3702	4	3702	4	100.00
10/10/2019	2044 On 07-May-20	9.26	Call	Bond Future	1240	1	1240	1	556.00
10/10/2019	2044 On 07-May-20	9.81	Call	Bond Future	3015	3	3015	3	0.00
10/10/2019	2044 On 07-May-20	9.91	Call	Bond Future	3411	3	3411	3	556.00
10/10/2019	2044 On 07-May-20	11.02	Call	Bond Future	9092	9	9092	9	0.00
10/10/2019	2044 On 07-May-20	9.80	Call	Bond Future	2977	3	2977	3	0.00
10/10/2019	2044 On 07-May-20	11.09	Call	Bond Future	9462	9	9462	9	0.00
10/10/2019	2044 On 07-May-20	9.26	Put	Bond Future	7652	8	7652	8	0.00
10/10/2019	2044 On 07-May-20	9.91	Put	Bond Future	4160	4	4160	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
10/10/2019	2044 On 07-May-20	9.80	Put	Bond Future	4645	5	4645	5	0.00
10/10/2019	2044 On 07-May-20	9.98	Put	Bond Future	3874	4	3874	4	0.00
10/10/2019	2044 On 07-May-20	11.02	Put	Bond Future	1381	1	1381	1	556.00
10/10/2019	2044 On 07-May-20	11.09	Put	Bond Future	1264	1	1264	1	100.00
10/10/2019	2044 On 07-May-20	9.79	Put	Bond Future	4691	5	4691	5	0.00
10/10/2019	2044 On 07-May-20	9.33	Put	Bond Future	7196	7	7196	7	0.00
10/10/2019	2044 On 07-May-20	9.81	Put	Bond Future	4599	5	4599	5	0.00
10/10/2019	2044 On 06-August-20			Bond Future	10.07	88.3402	10.0667	88.3402	0.00
10/10/2019	2044 On 06-August-20	9.86	Call	Bond Future	3738	4	3738	4	0.00
10/10/2019	2044 On 06-August-20	9.01	Call	Bond Future	1274	1	1274	1	140.00
10/10/2019	2044 On 06-August-20	9.66	Call	Bond Future	3006	3	3006	3	140.00
10/10/2019	2044 On 06-August-20	9.88	Call	Bond Future	3815	4	3815	4	0.00
10/10/2019	2044 On 06-August-20	10.93	Call	Bond Future	8717	9	8717	9	0.00
10/10/2019	2044 On 06-August-20	9.87	Call	Bond Future	3777	4	3777	4	0.00
10/10/2019	2044 On 06-August-20	9.87	Put	Bond Future	5387	5	5387	5	0.00
10/10/2019	2044 On 06-August-20	10.93	Put	Bond Future	2187	2	2187	2	140.00
10/10/2019	2044 On 06-August-20	9.01	Put	Bond Future	10529	11	10529	11	0.00
10/10/2019	2044 On 06-August-20	9.66	Put	Bond Future	6390	6	6390	6	0.00
10/10/2019	2044 On 06-August-20	9.88	Put	Bond Future	5343	5	5343	5	0.00
10/10/2019	2044 On 06-August-20	9.86	Put	Bond Future	5432	6	5432	6	0.00
10/10/2019	2046 On 07-November-19			Bond Future	110.91	111.2115	110.9097	111.2115	17,994.00
10/10/2019	2046 On 06-February-20			Bond Future	112.93	113.2358	112.9285	113.2358	0.00
10/10/2019	2046 On 07-May-20			Bond Future	113.28	113.5934	113.2804	113.5934	0.00
10/10/2019	2046 On 06-August-20			Bond Future	115.44	115.7500	115.4361	115.7500	0.00
10/10/2019	2050 On 07-November-19			Bond Future	115.46	115.9191	115.4601	115.9191	12,916.00
10/10/2019	2050 On 06-February-20			Bond Future	115.73	116.1936	115.7261	116.1936	0.00
10/10/2019	2050 On 07-May-20			Bond Future	117.88	118.3544	117.8783	118.3544	0.00
10/10/2019	2050 On 06-August-20			Bond Future	118.24	118.7300	118.2414	118.7300	0.00
10/10/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	AL37 On 07-November-19			Index Future	667.83	667.3620	667.8280	667.3620	0.00
10/10/2019	AL37 On 06-February-20			Index Future	679.82	679.3460	679.8200	679.3460	0.00
10/10/2019	AL37 On 07-May-20			Index Future	692.30	691.8180	692.3010	691.8180	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
10/10/2019	AL37 On 06-August-20			Index Future	705.32	704.8200	705.3160	704.8200	0.00
10/10/2019	AL7T On 07-November-19			Index Future	777.26	776.9730	777.2570	776.9730	120.00
10/10/2019	AL7T On 06-February-20			Index Future	791.21	790.9240	791.2140	790.9240	0.00
10/10/2019	AL7T On 07-May-20			Index Future	805.74	805.4450	805.7400	805.4450	0.00
10/10/2019	AL7T On 06-August-20			Index Future	820.89	820.5900	820.8870	820.5900	0.00
10/10/2019	ALBI On 07-November-19			Index Future	697.11	696.5340	697.1100	696.5340	214.00
10/10/2019	ALBI On 06-February-20			Index Future	709.63	709.0410	709.6280	709.0410	0.00
10/10/2019	ALBI On 07-May-20			Index Future	722.66	722.0590	722.6560	722.0590	0.00
10/10/2019	ALBI On 06-August-20			Index Future	736.24	735.6300	736.2420	735.6300	0.00
10/10/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C226 On 25-January-23			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
10/10/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2019	ES33 On 07-November-19			Bond Future	10.77	77.8565	10.7695	77.8565	350.00
10/10/2019	ES33 On 06-February-20			Bond Future	10.88	79.2546	10.8848	79.2546	0.00
10/10/2019	ES33 On 07-May-20			Bond Future	11.00	76.9158	10.9967	76.9158	0.00
10/10/2019	ES33 On 06-August-20			Bond Future	11.11	11.1200	11.1067	11.1200	0.00
10/10/2019	ES42 On 07-November-19			Bond Future	11.12	78.8250	11.1181	78.8250	4,919.00
10/10/2019	ES42 On 06-February-20			Bond Future	11.23	80.2404	11.2286	80.2404	0.00
10/10/2019	ES42 On 07-May-20			Bond Future	11.34	77.4491	11.3403	77.4491	0.00
10/10/2019	ES42 On 06-August-20			Bond Future	11.45	11.4700	11.4489	11.4700	0.00
10/10/2019	GOVI On 07-November-19			GOVI	690.02	689.4320	690.0230	689.4320	1,230.00
10/10/2019	GOVI On 07-November-19	672.90	Call	GOVI	171230	17	171230	17	0.00
10/10/2019	GOVI On 07-November-19	672.91	Call	GOVI	171130	17	171130	17	0.00
10/10/2019	GOVI On 07-November-19	672.92	Call	GOVI	171030	17	171030	17	0.00
10/10/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 06-February-20			GOVI	702.41	701.8120	702.4130	701.8120	0.00
10/10/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 06-February-20	703.13	Put	GOVI	7170	1	7170	1	0.00
10/10/2019	GOVI On 06-February-20	703.15	Put	GOVI	7370	1	7370	1	0.00
10/10/2019	GOVI On 06-February-20	703.14	Put	GOVI	7270	1	7270	1	0.00
10/10/2019	GOVI On 07-May-20			GOVI	715.31	714.6970	715.3090	714.6970	0.00
10/10/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 07-May-20	719.99	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
10/10/2019	GOVI On 07-May-20	720.00	Put	GOVI	46910	5	46910	5	0.00
10/10/2019	GOVI On 07-May-20	719.98	Put	GOVI	46710	5	46710	5	0.00
10/10/2019	GOVI On 07-May-20	719.99	Put	GOVI	46810	5	46810	5	0.00
10/10/2019	GOVI On 06-August-20			GOVI	728.76	728.1300	728.7570	728.1300	0.00
10/10/2019	GOVI On 06-August-20	728.14	Call	GOVI	6170	0	6170	0	0.00
10/10/2019	GOVI On 06-August-20	728.13	Call	GOVI	6270	0	6270	0	0.00
10/10/2019	GOVI On 06-August-20	728.12	Call	GOVI	6370	0	6370	0	0.00
10/10/2019	GOVI On 06-August-20	728.13	Put	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 06-August-20	728.12	Put	GOVI	0	0	0	0	0.00
10/10/2019	GOVI On 06-August-20	728.14	Put	GOVI	0	0	0	0	0.00
10/10/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2019	IGOV On 07-November-19			Index Future	261.95	262.1700	261.9470	262.1700	1,070.00
10/10/2019	IGOV On 06-February-20			Index Future	266.72	266.9420	266.7150	266.9420	39.00
10/10/2019	IGOV On 07-May-20			Index Future	271.68	271.9070	271.6750	271.9070	0.00
10/10/2019	IGOV On 06-August-20			Index Future	276.85	277.0800	276.8450	277.0800	0.00
10/10/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
10/10/2019	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
10/10/2019	IS02 On 22-June-20			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
10/10/2019	IS02 On 21-September-20			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
10/10/2019	IS05 On 17-December-20			Interest Rate Swap	95.37	95.3700	95.3700	95.3700	0.00
10/10/2019	IS05 On 16-March-21			Interest Rate Swap	94.32	94.3300	94.3200	94.3300	0.00
10/10/2019	IS05 On 15-June-21			Interest Rate Swap	93.23	93.2400	93.2300	93.2400	0.00
10/10/2019	IS05 On 21-September-21			Interest Rate Swap	93.11	93.1200	93.1100	93.1200	0.00
10/10/2019	IS05 On 21-December-21			Interest Rate Swap	95.06	95.0800	95.0600	95.0800	51.00
10/10/2019	IS05 On 15-March-22			Interest Rate Swap	94.96	94.9800	94.9600	94.9800	0.00
10/10/2019	IS05 On 21-June-22			Interest Rate Swap	95.90	95.9200	95.9000	95.9200	0.00
10/10/2019	IS05 On 20-September-22			Interest Rate Swap	99.62	99.6300	99.6200	99.6300	0.00
10/10/2019	IS05 On 20-December-22			Interest Rate Swap	100.66	100.6700	100.6600	100.6700	0.00
10/10/2019	IS05 On 22-March-23			Interest Rate Swap	93.74	93.7500	93.7400	93.7500	0.00
10/10/2019	IS05 On 20-June-23			Interest Rate Swap	99.65	99.6500	99.6500	99.6500	0.00
10/10/2019	IS05 On 19-September-23			Interest Rate Swap	94.90	94.8900	94.9000	94.8900	0.00
10/10/2019	IS10 On 17-December-25			Interest Rate Swap	90.06	90.1000	90.0600	90.1000	0.00
10/10/2019	IS10 On 16-March-26			Interest Rate Swap	86.87	86.9100	86.8700	86.9100	0.00
10/10/2019	IS10 On 15-June-26			Interest Rate Swap	85.47	85.5100	85.4700	85.5100	0.00

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10/10/2019	IS10 On 21-September-26			Interest Rate Swap	87.58	87.6200	87.5800	87.6200	0.00
10/10/2019	IS10 On 21-December-26			Interest Rate Swap	91.40	91.4300	91.4000	91.4300	0.00
10/10/2019	IS10 On 15-March-27			Interest Rate Swap	89.86	89.8800	89.8600	89.8800	0.00
10/10/2019	IS10 On 21-June-27			Interest Rate Swap	91.92	91.9200	91.9200	91.9200	0.00
10/10/2019	IS10 On 20-September-27			Interest Rate Swap	97.45	97.4400	97.4500	97.4400	0.00
10/10/2019	IS10 On 20-December-27			Interest Rate Swap	97.79	97.7700	97.7900	97.7700	0.00
10/10/2019	IS10 On 22-March-28			Interest Rate Swap	91.10	91.0900	91.1000	91.0900	0.00
10/10/2019	IS10 On 20-June-28			Interest Rate Swap	98.48	98.4700	98.4800	98.4700	0.00
10/10/2019	IS10 On 19-September-28			Interest Rate Swap	91.84	91.8400	91.8400	91.8400	0.00
10/10/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/10/2019	R023 On 07-November-19			Bond Future	7.29	102.7880	7.2936	102.7880	55,418.00
10/10/2019	R023 On 07-November-19	7.98	Call	Bond Future	1982	2	1982	2	0.00
10/10/2019	R023 On 07-November-19	7.99	Call	Bond Future	2010	2	2010	2	0.00
10/10/2019	R023 On 07-November-19	8.00	Call	Bond Future	2038	2	2038	2	0.00
10/10/2019	R023 On 07-November-19	8.00	Put	Bond Future	7	0	7	0	0.00
10/10/2019	R023 On 07-November-19	7.99	Put	Bond Future	7	0	7	0	0.00
10/10/2019	R023 On 07-November-19	7.98	Put	Bond Future	8	0	8	0	0.00
10/10/2019	R023 On 06-February-20			Bond Future	7.30	104.6336	7.3017	104.6336	0.00
10/10/2019	R023 On 06-February-20	7.52	Call	Bond Future	993	1	993	1	0.00
10/10/2019	R023 On 06-February-20	7.54	Call	Bond Future	1032	1	1032	1	0.00
10/10/2019	R023 On 06-February-20	7.53	Call	Bond Future	1012	1	1012	1	0.00
10/10/2019	R023 On 06-February-20	7.53	Put	Bond Future	396	0	396	0	0.00
10/10/2019	R023 On 06-February-20	7.54	Put	Bond Future	389	0	389	0	0.00
10/10/2019	R023 On 06-February-20	7.52	Put	Bond Future	404	0	404	0	0.00
10/10/2019	R023 On 07-May-20			Bond Future	7.28	102.6219	7.2820	102.6219	0.00
10/10/2019	R023 On 07-May-20	6.90	Call	Bond Future	364	0	364	0	0.00
10/10/2019	R023 On 07-May-20	6.91	Call	Bond Future	374	0	374	0	0.00
10/10/2019	R023 On 07-May-20	6.89	Call	Bond Future	354	0	354	0	0.00
10/10/2019	R023 On 07-May-20	6.89	Put	Bond Future	1345	1	1345	1	0.00
10/10/2019	R023 On 07-May-20	6.90	Put	Bond Future	1330	1	1330	1	0.00
10/10/2019	R023 On 07-May-20	6.91	Put	Bond Future	1314	1	1314	1	0.00
10/10/2019	R023 On 06-August-20			Bond Future	7.24	7.2700	7.2351	7.2700	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
10/10/2019	R023 On 06-August-20	7.26	Call	Bond Future	58	0	58	0	0.00
10/10/2019	R023 On 06-August-20	7.28	Call	Bond Future	104	0	104	0	0.00
10/10/2019	R023 On 06-August-20	7.27	Call	Bond Future	81	0	81	0	0.00
10/10/2019	R023 On 06-August-20	7.28	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R023 On 06-August-20	7.27	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R023 On 06-August-20	7.26	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R035 On 07-November-19			Bond Future	9.53	96.4472	9.5320	96.4472	98,096.00
10/10/2019	R035 On 07-November-19	9.87	Call	Bond Future	2886	3	2886	3	0.00
10/10/2019	R035 On 07-November-19	9.52	Call	Bond Future	1122	1	1122	1	3,500.00
10/10/2019	R035 On 07-November-19	8.92	Call	Bond Future	39	0	39	0	3,500.00
10/10/2019	R035 On 07-November-19	9.88	Call	Bond Future	2946	3	2946	3	0.00
10/10/2019	R035 On 07-November-19	9.89	Call	Bond Future	3007	3	3007	3	0.00
10/10/2019	R035 On 07-November-19	10.21	Call	Bond Future	5075	5	5075	5	0.00
10/10/2019	R035 On 07-November-19	9.88	Put	Bond Future	334	0	334	0	0.00
10/10/2019	R035 On 07-November-19	9.87	Put	Bond Future	348	0	348	0	0.00
10/10/2019	R035 On 07-November-19	10.21	Put	Bond Future	83	0	83	0	3,500.00
10/10/2019	R035 On 07-November-19	9.52	Put	Bond Future	1214	1	1214	1	0.00
10/10/2019	R035 On 07-November-19	8.92	Put	Bond Future	4903	5	4903	5	0.00
10/10/2019	R035 On 07-November-19	9.89	Put	Bond Future	321	0	321	0	0.00
10/10/2019	R035 On 06-February-20			Bond Future	9.61	98.1790	9.6050	98.1790	0.00
10/10/2019	R035 On 06-February-20	9.61	Call	Bond Future	2402	2	2402	2	0.00
10/10/2019	R035 On 06-February-20	9.60	Call	Bond Future	2362	2	2362	2	0.00
10/10/2019	R035 On 06-February-20	9.59	Call	Bond Future	2322	2	2322	2	0.00
10/10/2019	R035 On 06-February-20	9.59	Put	Bond Future	2436	2	2436	2	0.00
10/10/2019	R035 On 06-February-20	9.61	Put	Bond Future	2364	2	2364	2	0.00
10/10/2019	R035 On 06-February-20	9.60	Put	Bond Future	2400	2	2400	2	0.00
10/10/2019	R035 On 07-May-20			Bond Future	9.67	95.4778	9.6695	95.4778	0.00
10/10/2019	R035 On 07-May-20	9.11	Call	Bond Future	1511	1	1511	1	5,000.00
10/10/2019	R035 On 07-May-20	9.75	Call	Bond Future	3695	4	3695	4	5,000.00
10/10/2019	R035 On 07-May-20	9.47	Call	Bond Future	2632	3	2632	3	0.00
10/10/2019	R035 On 07-May-20	9.49	Call	Bond Future	2704	3	2704	3	0.00
10/10/2019	R035 On 07-May-20	10.75	Call	Bond Future	8661	9	8661	9	0.00
10/10/2019	R035 On 07-May-20	9.48	Call	Bond Future	2668	3	2668	3	0.00
10/10/2019	R035 On 07-May-20	9.47	Put	Bond Future	4133	4	4133	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
10/10/2019	R035 On 07-May-20	9.75	Put	Bond Future	3100	3	3100	3	0.00
10/10/2019	R035 On 07-May-20	9.49	Put	Bond Future	4052	4	4052	4	0.00
10/10/2019	R035 On 07-May-20	10.75	Put	Bond Future	1105	1	1105	1	5,000.00
10/10/2019	R035 On 07-May-20	9.48	Put	Bond Future	4093	4	4093	4	0.00
10/10/2019	R035 On 07-May-20	9.11	Put	Bond Future	5808	6	5808	6	0.00
10/10/2019	R035 On 06-August-20			Bond Future	9.73	97.2731	9.7305	97.2731	0.00
10/10/2019	R035 On 06-August-20	9.00	Call	Bond Future	2438	2	2438	2	24,761.00
10/10/2019	R035 On 06-August-20	9.92	Call	Bond Future	5473	5	5473	5	0.00
10/10/2019	R035 On 06-August-20	8.75	Call	Bond Future	1654	2	1654	2	3,000.00
10/10/2019	R035 On 06-August-20	9.91	Call	Bond Future	5432	5	5432	5	0.00
10/10/2019	R035 On 06-August-20	9.93	Call	Bond Future	5513	5	5513	5	0.00
10/10/2019	R035 On 06-August-20	9.91	Put	Bond Future	4130	4	4130	4	0.00
10/10/2019	R035 On 06-August-20	9.93	Put	Bond Future	4068	4	4068	4	0.00
10/10/2019	R035 On 06-August-20	8.75	Put	Bond Future	9259	9	9259	9	0.00
10/10/2019	R035 On 06-August-20	9.00	Put	Bond Future	8021	8	8021	8	0.00
10/10/2019	R035 On 06-August-20	9.92	Put	Bond Future	4099	4	4099	4	0.00
10/10/2019	R186 On 07-November-19			Bond Future	8.23	116.0869	8.2297	116.0869	127,259.00
10/10/2019	R186 On 07-November-19	8.25	Call	Bond Future	821	1	821	1	3,750.00
10/10/2019	R186 On 07-November-19	8.73	Call	Bond Future	2885	3	2885	3	0.00
10/10/2019	R186 On 07-November-19	8.94	Call	Bond Future	3983	4	3983	4	0.00
10/10/2019	R186 On 07-November-19	8.23	Call	Bond Future	762	1	762	1	4,955.00
10/10/2019	R186 On 07-November-19	8.20	Call	Bond Future	677	1	677	1	0.00
10/10/2019	R186 On 07-November-19	8.96	Call	Bond Future	4089	4	4089	4	0.00
10/10/2019	R186 On 07-November-19	8.95	Call	Bond Future	4036	4	4036	4	0.00
10/10/2019	R186 On 07-November-19	8.96	Put	Bond Future	21	0	21	0	0.00
10/10/2019	R186 On 07-November-19	8.23	Put	Bond Future	760	1	760	1	0.00
10/10/2019	R186 On 07-November-19	8.20	Put	Bond Future	847	1	847	1	7,500.00
10/10/2019	R186 On 07-November-19	8.95	Put	Bond Future	23	0	23	0	0.00
10/10/2019	R186 On 07-November-19	8.94	Put	Bond Future	24	0	24	0	0.00
10/10/2019	R186 On 07-November-19	8.25	Put	Bond Future	705	1	705	1	3,750.00
10/10/2019	R186 On 07-November-19	8.73	Put	Bond Future	77	0	77	0	4,955.00
10/10/2019	R186 On 06-February-20			Bond Future	8.28	112.8675	8.2767	112.8675	5,040.00
10/10/2019	R186 On 06-February-20	8.11	Call	Bond Future	1145	1	1145	1	1,007.00
10/10/2019	R186 On 06-February-20	8.55	Call	Bond Future	2478	2	2478	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
10/10/2019	R186 On 06-February-20	8.50	Call	Bond Future	2296	2	2296	2	0.00
10/10/2019	R186 On 06-February-20	8.57	Call	Bond Future	2552	3	2552	3	0.00
10/10/2019	R186 On 06-February-20	9.00	Call	Bond Future	4340	4	4340	4	0.00
10/10/2019	R186 On 06-February-20	8.56	Call	Bond Future	2515	2	2515	2	0.00
10/10/2019	R186 On 06-February-20	8.56	Put	Bond Future	963	1	963	1	0.00
10/10/2019	R186 On 06-February-20	9.00	Put	Bond Future	432	0	432	0	1,007.00
10/10/2019	R186 On 06-February-20	8.50	Put	Bond Future	1070	1	1070	1	1,007.00
10/10/2019	R186 On 06-February-20	8.57	Put	Bond Future	946	1	946	1	0.00
10/10/2019	R186 On 06-February-20	8.11	Put	Bond Future	2071	2	2071	2	0.00
10/10/2019	R186 On 06-February-20	8.55	Put	Bond Future	980	1	980	1	0.00
10/10/2019	R186 On 07-May-20			Bond Future	8.32	114.9398	8.3191	114.9398	0.00
10/10/2019	R186 On 07-May-20	8.08	Call	Bond Future	1449	1	1449	1	0.00
10/10/2019	R186 On 07-May-20	8.93	Call	Bond Future	4200	4	4200	4	0.00
10/10/2019	R186 On 07-May-20	8.28	Call	Bond Future	1974	2	1974	2	6,000.00
10/10/2019	R186 On 07-May-20	8.09	Call	Bond Future	1473	1	1473	1	0.00
10/10/2019	R186 On 07-May-20	7.60	Call	Bond Future	558	1	558	1	6,000.00
10/10/2019	R186 On 07-May-20	8.07	Call	Bond Future	1425	1	1425	1	0.00
10/10/2019	R186 On 07-May-20	8.07	Put	Bond Future	2768	3	2768	3	0.00
10/10/2019	R186 On 07-May-20	7.60	Put	Bond Future	4492	5	4492	5	0.00
10/10/2019	R186 On 07-May-20	8.93	Put	Bond Future	992	1	992	1	6,000.00
10/10/2019	R186 On 07-May-20	8.09	Put	Bond Future	2707	3	2707	3	0.00
10/10/2019	R186 On 07-May-20	8.28	Put	Bond Future	2183	2	2183	2	0.00
10/10/2019	R186 On 07-May-20	8.08	Put	Bond Future	2738	3	2738	3	0.00
10/10/2019	R186 On 06-August-20			Bond Future	8.36	8.3700	8.3552	8.3700	0.00
10/10/2019	R186 On 06-August-20	8.37	Call	Bond Future	77	0	77	0	0.00
10/10/2019	R186 On 06-August-20	8.38	Call	Bond Future	128	0	128	0	0.00
10/10/2019	R186 On 06-August-20	8.36	Call	Bond Future	25	0	25	0	0.00
10/10/2019	R186 On 06-August-20	8.36	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R186 On 06-August-20	8.37	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R186 On 06-August-20	8.38	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R197 On 07-November-19			Bond Future	308.60	308.6047	308.6034	308.6047	2,507.00
10/10/2019	R197 On 06-February-20			Bond Future	306.57	306.5674	306.5663	306.5674	40.00
10/10/2019	R197 On 07-May-20			Bond Future	312.27	312.2688	312.2676	312.2688	0.00
10/10/2019	R197 On 06-August-20			Bond Future	310.42	310.4200	310.4161	310.4200	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
10/10/2019	R202 On 07-November-19			Bond Future	233.35	233.3423	233.3456	233.3423	9,029.00
10/10/2019	R202 On 06-February-20			Bond Future	233.53	233.5240	233.5276	233.5240	0.00
10/10/2019	R202 On 07-May-20			Bond Future	237.87	237.8670	237.8705	237.8670	0.00
10/10/2019	R202 On 06-August-20			Bond Future	238.26	238.2500	238.2573	238.2500	0.00
10/10/2019	R207 On 07-November-19			Bond Future	6.77	102.4097	6.7725	102.4097	3,123.00
10/10/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R207 On 07-November-19	2.06	Put	Bond Future	843	1	843	1	0.00
10/10/2019	R207 On 07-November-19	2.07	Put	Bond Future	841	1	841	1	0.00
10/10/2019	R207 On 07-November-19	2.08	Put	Bond Future	840	1	840	1	0.00
10/10/2019	R208 On 07-November-19			Bond Future	6.60	100.9791	6.6007	100.9791	11,067.00
10/10/2019	R208 On 07-November-19	6.84	Call	Bond Future	325	0	325	0	0.00
10/10/2019	R208 On 07-November-19	6.83	Call	Bond Future	313	0	313	0	0.00
10/10/2019	R208 On 07-November-19	6.82	Call	Bond Future	302	0	302	0	0.00
10/10/2019	R208 On 07-November-19	6.83	Put	Bond Future	15	0	15	0	0.00
10/10/2019	R208 On 07-November-19	6.82	Put	Bond Future	16	0	16	0	0.00
10/10/2019	R208 On 07-November-19	6.84	Put	Bond Future	13	0	13	0	0.00
10/10/2019	R208 On 06-February-20			Bond Future	6.44	102.7922	6.4436	102.7922	0.00
10/10/2019	R208 On 06-February-20	6.12	Call	Bond Future	25	0	25	0	0.00
10/10/2019	R208 On 06-February-20	6.13	Call	Bond Future	26	0	26	0	0.00
10/10/2019	R208 On 06-February-20	6.14	Call	Bond Future	28	0	28	0	0.00
10/10/2019	R208 On 06-February-20	6.14	Put	Bond Future	357	0	357	0	0.00
10/10/2019	R208 On 06-February-20	6.12	Put	Bond Future	376	0	376	0	0.00
10/10/2019	R208 On 06-February-20	6.13	Put	Bond Future	366	0	366	0	0.00
10/10/2019	R208 On 07-May-20			Bond Future	6.15	101.2759	6.1507	101.2759	0.00
10/10/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R208 On 07-May-20	4.81	Put	Bond Future	1155	1	1155	1	0.00
10/10/2019	R208 On 07-May-20	4.80	Put	Bond Future	1164	1	1164	1	0.00
10/10/2019	R208 On 07-May-20	4.82	Put	Bond Future	1147	1	1147	1	0.00
10/10/2019	R209 On 07-November-19			Bond Future	9.51	73.8288	9.5137	73.8288	96,982.00
10/10/2019	R209 On 07-November-19	9.80	Call	Bond Future	2217	2	2217	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
10/10/2019	R209 On 07-November-19	9.50	Call	Bond Future	968	1	968	1	5,000.00
10/10/2019	R209 On 07-November-19	8.92	Call	Bond Future	44	0	44	0	8,000.00
10/10/2019	R209 On 07-November-19	9.82	Call	Bond Future	2317	2	2317	2	0.00
10/10/2019	R209 On 07-November-19	9.33	Call	Bond Future	504	0	504	0	8,000.00
10/10/2019	R209 On 07-November-19	9.77	Call	Bond Future	2071	2	2071	2	0.00
10/10/2019	R209 On 07-November-19	9.81	Call	Bond Future	2267	2	2267	2	0.00
10/10/2019	R209 On 07-November-19	9.81	Put	Bond Future	357	0	357	0	0.00
10/10/2019	R209 On 07-November-19	9.82	Put	Bond Future	343	0	343	0	0.00
10/10/2019	R209 On 07-November-19	9.33	Put	Bond Future	1725	2	1725	2	0.00
10/10/2019	R209 On 07-November-19	9.77	Put	Bond Future	415	0	415	0	8,000.00
10/10/2019	R209 On 07-November-19	8.92	Put	Bond Future	4100	4	4100	4	0.00
10/10/2019	R209 On 07-November-19	9.80	Put	Bond Future	370	0	370	0	0.00
10/10/2019	R209 On 07-November-19	9.50	Put	Bond Future	1058	1	1058	1	0.00
10/10/2019	R209 On 06-February-20			Bond Future	9.58	75.1544	9.5751	75.1544	0.00
10/10/2019	R209 On 06-February-20	9.51	Call	Bond Future	1865	2	1865	2	0.00
10/10/2019	R209 On 06-February-20	9.52	Call	Bond Future	1898	2	1898	2	0.00
10/10/2019	R209 On 06-February-20	9.50	Call	Bond Future	1833	2	1833	2	0.00
10/10/2019	R209 On 06-February-20	9.50	Put	Bond Future	2324	2	2324	2	0.00
10/10/2019	R209 On 06-February-20	9.51	Put	Bond Future	2290	2	2290	2	0.00
10/10/2019	R209 On 06-February-20	9.52	Put	Bond Future	2257	2	2257	2	0.00
10/10/2019	R209 On 07-May-20			Bond Future	9.63	73.3828	9.6343	73.3828	0.00
10/10/2019	R209 On 07-May-20	9.45	Call	Bond Future	2332	2	2332	2	0.00
10/10/2019	R209 On 07-May-20	9.47	Call	Bond Future	2394	2	2394	2	0.00
10/10/2019	R209 On 07-May-20	9.46	Call	Bond Future	2363	2	2363	2	0.00
10/10/2019	R209 On 07-May-20	9.46	Put	Bond Future	3494	4	3494	4	0.00
10/10/2019	R209 On 07-May-20	9.47	Put	Bond Future	3460	4	3460	4	0.00
10/10/2019	R209 On 07-May-20	9.45	Put	Bond Future	3529	4	3529	4	0.00
10/10/2019	R209 On 06-August-20			Bond Future	9.69	5.5600	9.6905	5.5600	0.00
10/10/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R209 On 06-August-20	5.56	Put	Bond Future	34571	0	34571	0	0.00
10/10/2019	R209 On 06-August-20	5.55	Put	Bond Future	34679	0	34679	0	0.00
10/10/2019	R209 On 06-August-20	5.57	Put	Bond Future	34463	0	34463	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
10/10/2019	R210 On 07-November-19			Bond Future	188.72	188.8549	188.7157	188.8549	2,132.00
10/10/2019	R210 On 06-February-20			Bond Future	192.15	192.2927	192.1510	192.2927	0.00
10/10/2019	R210 On 07-May-20			Bond Future	193.07	193.2186	193.0743	193.2186	0.00
10/10/2019	R210 On 06-August-20			Bond Future	196.75	196.9000	196.7483	196.9000	0.00
10/10/2019	R212 On 07-November-19			Bond Future	162.23	162.2619	162.2254	162.2619	7,384.00
10/10/2019	R212 On 06-February-20			Bond Future	162.93	162.9697	162.9326	162.9697	0.00
10/10/2019	R212 On 07-May-20			Bond Future	165.96	166.0005	165.9627	166.0005	0.00
10/10/2019	R212 On 06-August-20			Bond Future	166.83	166.8700	166.8272	166.8700	0.00
10/10/2019	R213 On 07-November-19			Bond Future	9.12	86.5978	9.1200	86.5978	23,319.00
10/10/2019	R213 On 07-November-19	9.58	Call	Bond Future	2958	3	2958	3	0.00
10/10/2019	R213 On 07-November-19	9.59	Call	Bond Future	3012	3	3012	3	0.00
10/10/2019	R213 On 07-November-19	9.60	Call	Bond Future	3066	3	3066	3	0.00
10/10/2019	R213 On 07-November-19	9.60	Put	Bond Future	129	0	129	0	0.00
10/10/2019	R213 On 07-November-19	9.58	Put	Bond Future	141	0	141	0	0.00
10/10/2019	R213 On 07-November-19	9.59	Put	Bond Future	135	0	135	0	0.00
10/10/2019	R213 On 06-February-20			Bond Future	9.19	88.1528	9.1862	88.1528	0.00
10/10/2019	R213 On 06-February-20	9.28	Call	Bond Future	2236	2	2236	2	0.00
10/10/2019	R213 On 06-February-20	9.27	Call	Bond Future	2201	2	2201	2	0.00
10/10/2019	R213 On 06-February-20	9.26	Call	Bond Future	2166	2	2166	2	0.00
10/10/2019	R213 On 06-February-20	9.27	Put	Bond Future	1687	2	1687	2	0.00
10/10/2019	R213 On 06-February-20	9.26	Put	Bond Future	1714	2	1714	2	0.00
10/10/2019	R213 On 06-February-20	9.28	Put	Bond Future	1661	2	1661	2	0.00
10/10/2019	R213 On 07-May-20			Bond Future	9.24	86.2191	9.2435	86.2191	0.00
10/10/2019	R213 On 07-May-20	9.00	Call	Bond Future	1951	2	1951	2	0.00
10/10/2019	R213 On 07-May-20	9.01	Call	Bond Future	1979	2	1979	2	0.00
10/10/2019	R213 On 07-May-20	9.02	Call	Bond Future	2006	2	2006	2	0.00
10/10/2019	R213 On 07-May-20	9.02	Put	Bond Future	3373	3	3373	3	0.00
10/10/2019	R213 On 07-May-20	9.00	Put	Bond Future	3442	3	3442	3	0.00
10/10/2019	R213 On 07-May-20	9.01	Put	Bond Future	3407	3	3407	3	0.00
10/10/2019	R213 On 06-August-20			Bond Future	9.30	9.3000	9.2965	9.3000	0.00
10/10/2019	R213 On 06-August-20	9.29	Call	Bond Future	0	0	0	0	0.00
10/10/2019	R213 On 06-August-20	9.31	Call	Bond Future	80	0	80	0	0.00
10/10/2019	R213 On 06-August-20	9.30	Call	Bond Future	21	0	21	0	0.00
10/10/2019	R213 On 06-August-20	9.30	Put	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
10/10/2019	R213 On 06-August-20	9.31	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R213 On 06-August-20	9.29	Put	Bond Future	39	0	39	0	0.00
10/10/2019	R214 On 07-November-19			Bond Future	9.78	72.0659	9.7755	72.0659	16,236.00
10/10/2019	R214 On 07-November-19	10.01	Call	Bond Future	2061	2	2061	2	0.00
10/10/2019	R214 On 07-November-19	10.02	Call	Bond Future	2109	2	2109	2	0.00
10/10/2019	R214 On 07-November-19	10.00	Call	Bond Future	2013	2	2013	2	0.00
10/10/2019	R214 On 07-November-19	10.00	Put	Bond Future	510	1	510	1	0.00
10/10/2019	R214 On 07-November-19	10.01	Put	Bond Future	493	1	493	1	0.00
10/10/2019	R214 On 07-November-19	10.02	Put	Bond Future	476	1	476	1	0.00
10/10/2019	R214 On 06-February-20			Bond Future	9.84	73.3600	9.8430	73.3600	0.00
10/10/2019	R214 On 06-February-20	9.71	Call	Bond Future	1761	2	1761	2	0.00
10/10/2019	R214 On 06-February-20	9.73	Call	Bond Future	1827	2	1827	2	0.00
10/10/2019	R214 On 06-February-20	9.72	Call	Bond Future	1794	2	1794	2	0.00
10/10/2019	R214 On 06-February-20	9.72	Put	Bond Future	2629	3	2629	3	0.00
10/10/2019	R214 On 06-February-20	9.73	Put	Bond Future	2593	3	2593	3	0.00
10/10/2019	R214 On 06-February-20	9.71	Put	Bond Future	2665	3	2665	3	0.00
10/10/2019	R214 On 07-May-20			Bond Future	9.90	71.4084	9.9030	71.4084	0.00
10/10/2019	R214 On 07-May-20	9.76	Call	Bond Future	2645	3	2645	3	0.00
10/10/2019	R214 On 07-May-20	9.77	Call	Bond Future	2677	3	2677	3	0.00
10/10/2019	R214 On 07-May-20	9.75	Call	Bond Future	2613	3	2613	3	0.00
10/10/2019	R214 On 07-May-20	9.75	Put	Bond Future	3642	4	3642	4	0.00
10/10/2019	R214 On 07-May-20	9.76	Put	Bond Future	3606	4	3606	4	0.00
10/10/2019	R214 On 07-May-20	9.77	Put	Bond Future	3571	4	3571	4	0.00
10/10/2019	R214 On 06-August-20			Bond Future	9.96	9.9800	9.9598	9.9800	0.00
10/10/2019	R214 On 06-August-20	9.97	Call	Bond Future	67	0	67	0	0.00
10/10/2019	R214 On 06-August-20	9.99	Call	Bond Future	199	0	199	0	0.00
10/10/2019	R214 On 06-August-20	9.98	Call	Bond Future	133	0	133	0	0.00
10/10/2019	R214 On 06-August-20	9.97	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R214 On 06-August-20	9.99	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R214 On 06-August-20	9.98	Put	Bond Future	0	0	0	0	0.00
10/10/2019	R248 On 07-November-19			Bond Future	9.85	91.2046	9.8460	91.2046	86,811.00
10/10/2019	R248 On 07-November-19	10.03	Call	Bond Future	2242	2	2242	2	0.00
10/10/2019	R248 On 07-November-19	10.02	Call	Bond Future	2184	2	2184	2	0.00
10/10/2019	R248 On 07-November-19	10.01	Call	Bond Future	2127	2	2127	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
10/10/2019	R248 On 07-November-19	10.02	Put	Bond Future	704	1	704	1	0.00
10/10/2019	R248 On 07-November-19	10.01	Put	Bond Future	730	1	730	1	0.00
10/10/2019	R248 On 07-November-19	10.03	Put	Bond Future	678	1	678	1	0.00
10/10/2019	R248 On 06-February-20			Bond Future	9.92	92.8423	9.9152	92.8423	100.00
10/10/2019	R248 On 06-February-20	9.71	Call	Bond Future	1882	2	1882	2	0.00
10/10/2019	R248 On 06-February-20	9.72	Call	Bond Future	1921	2	1921	2	0.00
10/10/2019	R248 On 06-February-20	9.70	Call	Bond Future	1844	2	1844	2	0.00
10/10/2019	R248 On 06-February-20	9.72	Put	Bond Future	3611	4	3611	4	0.00
10/10/2019	R248 On 06-February-20	9.70	Put	Bond Future	3710	4	3710	4	0.00
10/10/2019	R248 On 06-February-20	9.71	Put	Bond Future	3661	4	3661	4	0.00
10/10/2019	R248 On 07-May-20			Bond Future	9.98	90.1066	9.9768	90.1066	0.00
10/10/2019	R248 On 07-May-20	9.77	Call	Bond Future	3007	3	3007	3	0.00
10/10/2019	R248 On 07-May-20	9.79	Call	Bond Future	3086	3	3086	3	0.00
10/10/2019	R248 On 07-May-20	9.78	Call	Bond Future	3046	3	3046	3	0.00
10/10/2019	R248 On 07-May-20	9.78	Put	Bond Future	4732	5	4732	5	0.00
10/10/2019	R248 On 07-May-20	9.77	Put	Bond Future	4779	5	4779	5	0.00
10/10/2019	R248 On 07-May-20	9.79	Put	Bond Future	4684	5	4684	5	0.00
10/10/2019	R248 On 06-August-20			Bond Future	10.04	91.8008	10.0354	91.8008	0.00
10/10/2019	R248 On 06-August-20	9.25	Call	Bond Future	2424	2	2424	2	20,640.00
10/10/2019	R248 On 06-August-20	10.18	Call	Bond Future	5983	6	5983	6	0.00
10/10/2019	R248 On 06-August-20	10.20	Call	Bond Future	6073	6	6073	6	0.00
10/10/2019	R248 On 06-August-20	9.00	Call	Bond Future	1741	2	1741	2	3,000.00
10/10/2019	R248 On 06-August-20	10.19	Call	Bond Future	6028	6	6028	6	0.00
10/10/2019	R248 On 06-August-20	10.19	Put	Bond Future	4756	5	4756	5	0.00
10/10/2019	R248 On 06-August-20	10.20	Put	Bond Future	4720	5	4720	5	0.00
10/10/2019	R248 On 06-August-20	9.00	Put	Bond Future	11156	11	11156	11	0.00
10/10/2019	R248 On 06-August-20	10.18	Put	Bond Future	4792	5	4792	5	0.00
10/10/2019	R248 On 06-August-20	9.25	Put	Bond Future	9413	10	9413	10	0.00