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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	2025 On 07-November-19			Bond Future	136.82	137.2911	136.8209	137.2911	731.00
01/11/2019	2025 On 06-February-20			Bond Future	137.85	138.3272	137.8481	138.3272	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2019	2025 On 07-May-20			Bond Future	140.39	140.8731	140.3853	140.8731	0.00
01/11/2019	2025 On 06-August-20			Bond Future	141.52	142.0145	141.5176	142.0145	0.00
01/11/2019	2029 On 07-November-19			Bond Future	101.07	101.0687	101.0677	101.0687	1,301.00
01/11/2019	2029 On 06-February-20			Bond Future	102.92	102.9166	102.9155	102.9166	3,860.00
01/11/2019	2029 On 07-May-20			Bond Future	103.70	103.6983	103.6972	103.6983	0.00
01/11/2019	2029 On 06-August-20			Bond Future	105.65	105.6466	105.6454	105.6466	0.00
01/11/2019	2030 On 07-November-19			Bond Future	9.27	94.3640	9.2699	94.3640	24,837.00
01/11/2019	2030 On 07-November-19	9.48	Call	Bond Future	1354	2	1354	2	0.00
01/11/2019	2030 On 07-November-19	8.60	Call	Bond Future	0	0	0	0	5,500.00
01/11/2019	2030 On 07-November-19	9.30	Call	Bond Future	543	1	543	1	0.00
01/11/2019	2030 On 07-November-19	9.05	Call	Bond Future	55	0	55	0	0.00
01/11/2019	2030 On 07-November-19	9.10	Call	Bond Future	98	0	98	0	5,500.00
01/11/2019	2030 On 07-November-19	9.49	Call	Bond Future	1407	2	1407	2	0.00
01/11/2019	2030 On 07-November-19	9.76	Call	Bond Future	2953	3	2953	3	0.00
01/11/2019	2030 On 07-November-19	9.20	Call	Bond Future	258	0	258	0	0.00
01/11/2019	2030 On 07-November-19	9.25	Call	Bond Future	384	1	384	1	0.00
01/11/2019	2030 On 07-November-19	8.40	Call	Bond Future	0	0	0	0	0.00
01/11/2019	2030 On 07-November-19	9.47	Call	Bond Future	1301	2	1301	2	0.00
01/11/2019	2030 On 07-November-19	9.85	Call	Bond Future	3480	4	3480	4	0.00
01/11/2019	2030 On 07-November-19	8.57	Call	Bond Future	0	0	0	0	0.00
01/11/2019	2030 On 07-November-19	8.95	Call	Bond Future	14	0	14	0	0.00
01/11/2019	2030 On 07-November-19	9.12	Call	Bond Future	122	0	122	0	0.00
01/11/2019	2030 On 07-November-19	9.70	Call	Bond Future	2602	3	2602	3	0.00
01/11/2019	2030 On 07-November-19	9.35	Call	Bond Future	734	1	734	1	0.00
01/11/2019	2030 On 07-November-19	9.35	Put	Bond Future	243	0	243	0	2,500.00
01/11/2019	2030 On 07-November-19	9.70	Put	Bond Future	5	0	5	0	0.00
01/11/2019	2030 On 07-November-19	8.95	Put	Bond Future	2011	2	2011	2	5,070.00
01/11/2019	2030 On 07-November-19	9.25	Put	Bond Future	507	0	507	0	0.00
01/11/2019	2030 On 07-November-19	9.47	Put	Bond Future	81	0	81	0	0.00
01/11/2019	2030 On 07-November-19	9.12	Put	Bond Future	1050	1	1050	1	0.00
01/11/2019	2030 On 07-November-19	9.85	Put	Bond Future	1	0	1	0	2,500.00
01/11/2019	2030 On 07-November-19	8.57	Put	Bond Future	4444	4	4444	4	0.00
01/11/2019	2030 On 07-November-19	8.60	Put	Bond Future	4248	4	4248	4	0.00
01/11/2019	2030 On 07-November-19	9.05	Put	Bond Future	1422	1	1422	1	5,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2019	2030 On 07-November-19	9.48	Put	Bond Future	73	0	73	0	0.00
01/11/2019	2030 On 07-November-19	9.10	Put	Bond Future	1152	1	1152	1	0.00
01/11/2019	2030 On 07-November-19	9.49	Put	Bond Future	66	0	66	0	0.00
01/11/2019	2030 On 07-November-19	9.76	Put	Bond Future	2	0	2	0	5,500.00
01/11/2019	2030 On 07-November-19	9.30	Put	Bond Future	358	0	358	0	2,750.00
01/11/2019	2030 On 07-November-19	9.20	Put	Bond Future	690	0	690	0	2,750.00
01/11/2019	2030 On 07-November-19	8.40	Put	Bond Future	5566	5	5566	5	0.00
01/11/2019	2030 On 06-February-20			Bond Future	9.34	92.0572	9.3419	92.0572	76,921.00
01/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	902	1	902	1	5,820.00
01/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	145	0	145	0	5,820.00
01/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1516	2	1516	2	0.00
01/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1222	1	1222	1	0.00
01/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1247	1	1247	1	0.00
01/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1273	1	1273	1	0.00
01/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	2379	2	2379	2	0.00
01/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	6064	6	6064	6	0.00
01/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	2073	2	2073	2	5,000.00
01/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	2450	2	2450	2	0.00
01/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	2414	2	2414	2	0.00
01/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2995	3	2995	3	0.00
01/11/2019	2030 On 07-May-20			Bond Future	9.42	93.7292	9.4181	93.7292	0.00
01/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	979	1	979	1	0.00
01/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	961	1	961	1	0.00
01/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	943	1	943	1	0.00
01/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4772	4	4772	4	0.00
01/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4816	5	4816	5	0.00
01/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4728	4	4728	4	0.00
01/11/2019	2030 On 06-August-20			Bond Future	9.49	91.4595	9.4932	91.4595	0.00
01/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	1894	2	1894	2	0.00
01/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	1944	2	1944	2	0.00
01/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	1919	2	1919	2	0.00
01/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	4229	4	4229	4	0.00
01/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	4195	4	4195	4	0.00
01/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	4264	4	4264	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
01/11/2019	2032 On 07-November-19			Bond Future	9.60	91.7219	9.6002	91.7219	20,069.00
01/11/2019	2032 On 07-November-19	9.72	Call	Bond Future	1005	1	1005	1	0.00
01/11/2019	2032 On 07-November-19	9.71	Call	Bond Future	957	1	957	1	0.00
01/11/2019	2032 On 07-November-19	9.70	Call	Bond Future	910	1	910	1	0.00
01/11/2019	2032 On 07-November-19	9.71	Put	Bond Future	228	0	228	0	0.00
01/11/2019	2032 On 07-November-19	9.70	Put	Bond Future	247	0	247	0	0.00
01/11/2019	2032 On 07-November-19	9.72	Put	Bond Future	211	0	211	0	0.00
01/11/2019	2032 On 06-February-20			Bond Future	9.68	93.3762	9.6773	93.3762	57,114.00
01/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1189	1	1189	1	0.00
01/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1214	1	1214	1	0.00
01/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1164	1	1164	1	0.00
01/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	3142	3	3142	3	0.00
01/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	3099	3	3099	3	0.00
01/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	3057	3	3057	3	0.00
01/11/2019	2032 On 07-May-20			Bond Future	9.76	90.9127	9.7563	90.9127	0.00
01/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1149	1	1149	1	0.00
01/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1193	1	1193	1	0.00
01/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1171	1	1171	1	0.00
01/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4991	5	4991	5	0.00
01/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4945	5	4945	5	0.00
01/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	5037	5	5037	5	0.00
01/11/2019	2032 On 06-August-20			Bond Future	9.83	92.5996	9.8334	92.5996	0.00
01/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2187	2	2187	2	0.00
01/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2215	2	2215	2	0.00
01/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2243	2	2243	2	0.00
01/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4583	4	4583	4	0.00
01/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4659	4	4659	4	0.00
01/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4621	4	4621	4	0.00
01/11/2019	2033 On 07-November-19			Bond Future	101.10	101.3261	101.0950	101.3261	170.00
01/11/2019	2033 On 06-February-20			Bond Future	102.94	103.1788	102.9433	103.1788	6,260.00
01/11/2019	2033 On 07-May-20			Bond Future	103.64	103.8823	103.6426	103.8823	0.00
01/11/2019	2033 On 06-August-20			Bond Future	105.59	105.8340	105.5898	105.8340	0.00
01/11/2019	2037 On 07-November-19			Bond Future	10.00	90.8698	9.9953	90.8698	31,965.00
01/11/2019	2037 On 07-November-19	9.95	Call	Bond Future	435	1	435	1	0.00

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01/11/2019	2037 On 07-November-19	9.97	Call	Bond Future	500	1	500	1	0.00
01/11/2019	2037 On 07-November-19	9.96	Call	Bond Future	467	1	467	1	0.00
01/11/2019	2037 On 07-November-19	9.96	Put	Bond Future	728	0	728	0	0.00
01/11/2019	2037 On 07-November-19	9.97	Put	Bond Future	687	0	687	0	0.00
01/11/2019	2037 On 07-November-19	9.95	Put	Bond Future	771	0	771	0	0.00
01/11/2019	2037 On 06-February-20			Bond Future	10.07	88.2494	10.0740	88.2494	61,144.00
01/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1061	1	1061	1	0.00
01/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1035	1	1035	1	0.00
01/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1011	1	1011	1	0.00
01/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	4050	4	4050	4	0.00
01/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	4102	4	4102	4	0.00
01/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3999	4	3999	4	0.00
01/11/2019	2037 On 07-May-20			Bond Future	10.16	89.8522	10.1556	89.8522	0.00
01/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1443	2	1443	2	0.00
01/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1468	2	1468	2	0.00
01/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1493	2	1493	2	0.00
01/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5540	5	5540	5	0.00
01/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5643	5	5643	5	0.00
01/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5591	5	5591	5	0.00
01/11/2019	2037 On 06-August-20			Bond Future	10.24	87.2600	10.2367	87.2600	0.00
01/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2644	3	2644	3	0.00
01/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2675	3	2675	3	0.00
01/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2614	3	2614	3	0.00
01/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	5336	5	5336	5	0.00
01/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	5292	5	5292	5	0.00
01/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	5249	5	5249	5	0.00
01/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6057	118.6049	118.6057	10,584.00
01/11/2019	2038 On 06-February-20			Bond Future	119.11	119.1160	119.1148	119.1160	11,481.00
01/11/2019	2038 On 07-May-20			Bond Future	121.31	121.3083	121.3072	121.3083	0.00
01/11/2019	2038 On 06-August-20			Bond Future	121.89	121.8939	121.8929	121.8939	0.00
01/11/2019	2040 On 07-November-19			Bond Future	10.12	93.6588	10.1153	93.6588	7,805.00
01/11/2019	2040 On 07-November-19	10.03	Call	Bond Future	335	1	335	1	0.00
01/11/2019	2040 On 07-November-19	10.05	Call	Bond Future	392	1	392	1	0.00
01/11/2019	2040 On 07-November-19	10.04	Call	Bond Future	363	1	363	1	0.00

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01/11/2019	2040 On 07-November-19	9.80	Call	Bond Future	29	0	29	0	1,260.00
01/11/2019	2040 On 07-November-19	9.30	Call	Bond Future	0	0	0	0	1,260.00
01/11/2019	2040 On 07-November-19	10.03	Put	Bond Future	1013	1	1013	1	0.00
01/11/2019	2040 On 07-November-19	10.05	Put	Bond Future	910	1	910	1	0.00
01/11/2019	2040 On 07-November-19	9.80	Put	Bond Future	2573	2	2573	2	0.00
01/11/2019	2040 On 07-November-19	9.30	Put	Bond Future	6816	6	6816	6	0.00
01/11/2019	2040 On 07-November-19	10.04	Put	Bond Future	960	1	960	1	0.00
01/11/2019	2040 On 06-February-20			Bond Future	10.19	90.8382	10.1946	90.8382	43,217.00
01/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	4	0	4	0	0.00
01/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1018	1	1018	1	0.00
01/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1068	1	1068	1	0.00
01/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1043	1	1043	1	0.00
01/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	69	0	69	0	0.00
01/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4551	4	4551	4	0.00
01/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4609	4	4609	4	0.00
01/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	10179	10	10179	10	0.00
01/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4667	4	4667	4	0.00
01/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15876	15	15876	15	0.00
01/11/2019	2040 On 07-May-20			Bond Future	10.28	92.4880	10.2765	92.4880	0.00
01/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1601	2	1601	2	0.00
01/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1573	2	1573	2	0.00
01/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1546	2	1546	2	0.00
01/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5897	5	5897	5	0.00
01/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5787	5	5787	5	0.00
01/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5842	5	5842	5	0.00
01/11/2019	2040 On 06-August-20			Bond Future	10.36	89.6941	10.3580	89.6941	0.00
01/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	2885	3	2885	3	0.00
01/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	2918	3	2918	3	0.00
01/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	2952	3	2952	3	0.00
01/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5498	5	5498	5	0.00
01/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5407	5	5407	5	0.00
01/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5452	5	5452	5	0.00
01/11/2019	2044 On 07-November-19			Bond Future	10.17	90.3427	10.1702	90.3427	8,730.00
01/11/2019	2044 On 07-November-19	10.06	Call	Bond Future	282	1	282	1	0.00

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01/11/2019	2044 On 07-November-19	10.52	Call	Bond Future	2756	3	2756	3	0.00
01/11/2019	2044 On 07-November-19	10.07	Call	Bond Future	307	1	307	1	0.00
01/11/2019	2044 On 07-November-19	9.19	Call	Bond Future	0	0	0	0	328.00
01/11/2019	2044 On 07-November-19	9.74	Call	Bond Future	5	0	5	0	328.00
01/11/2019	2044 On 07-November-19	10.05	Call	Bond Future	259	1	259	1	0.00
01/11/2019	2044 On 07-November-19	10.05	Put	Bond Future	1228	1	1228	1	0.00
01/11/2019	2044 On 07-November-19	9.19	Put	Bond Future	8459	8	8459	8	0.00
01/11/2019	2044 On 07-November-19	10.07	Put	Bond Future	1114	1	1114	1	0.00
01/11/2019	2044 On 07-November-19	9.74	Put	Bond Future	3558	3	3558	3	0.00
01/11/2019	2044 On 07-November-19	10.06	Put	Bond Future	1170	1	1170	1	0.00
01/11/2019	2044 On 07-November-19	10.52	Put	Bond Future	36	0	36	0	328.00
01/11/2019	2044 On 06-February-20			Bond Future	10.25	87.5875	10.2471	87.5875	35,062.00
01/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	912	1	912	1	0.00
01/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	81	0	81	0	328.00
01/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	841	1	841	1	328.00
01/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	888	1	888	1	0.00
01/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5109	6	5109	6	0.00
01/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	937	1	937	1	0.00
01/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4873	4	4873	4	0.00
01/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4752	4	4752	4	0.00
01/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	1076	1	1076	1	328.00
01/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4812	4	4812	4	0.00
01/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4996	5	4996	5	0.00
01/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	10064	9	10064	9	0.00
01/11/2019	2044 On 07-May-20			Bond Future	10.33	89.1783	10.3265	89.1783	0.00
01/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1624	2	1624	2	0.00
01/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1681	2	1681	2	0.00
01/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	508	1	508	1	556.00
01/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	611	1	611	1	100.00
01/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2207	2	2207	2	100.00
01/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1652	2	1652	2	0.00
01/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	1981	2	1981	2	556.00
01/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	6801	7	6801	7	0.00
01/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7176	8	7176	8	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
01/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5912	6	5912	6	0.00
01/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9512	9	9512	9	0.00
01/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5322	5	5322	5	0.00
01/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4972	5	4972	5	0.00
01/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1684	2	1684	2	556.00
01/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1570	1	1570	1	100.00
01/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5969	6	5969	6	0.00
01/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8977	8	8977	8	0.00
01/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5857	5	5857	5	0.00
01/11/2019	2044 On 06-August-20			Bond Future	10.41	86.4482	10.4054	86.4482	0.00
01/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2292	3	2292	3	0.00
01/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	557	1	557	1	140.00
01/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1728	2	1728	2	140.00
01/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2353	3	2353	3	0.00
01/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6576	7	6576	7	0.00
01/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2322	3	2322	3	0.00
01/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6595	6	6595	6	0.00
01/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2710	3	2710	3	140.00
01/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12474	12	12474	12	0.00
01/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7775	7	7775	7	0.00
01/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6543	6	6543	6	0.00
01/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6648	6	6648	6	0.00
01/11/2019	2046 On 07-November-19			Bond Future	108.55	108.5502	108.5498	108.5502	6,390.00
01/11/2019	2046 On 06-February-20			Bond Future	110.53	110.5350	110.5344	110.5350	10,575.00
01/11/2019	2046 On 07-May-20			Bond Future	110.82	110.8213	110.8207	110.8213	0.00
01/11/2019	2046 On 06-August-20			Bond Future	112.90	112.9034	112.9028	112.9034	0.00
01/11/2019	2050 On 07-November-19			Bond Future	113.22	113.2231	113.2224	113.2231	5,298.00
01/11/2019	2050 On 06-February-20			Bond Future	113.45	113.4537	113.4528	113.4537	11,559.00
01/11/2019	2050 On 07-May-20			Bond Future	115.54	115.5417	115.5410	115.5417	0.00
01/11/2019	2050 On 06-August-20			Bond Future	115.83	115.8325	115.8318	115.8325	0.00
01/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	AL37 On 07-November-19			Index Future	662.03	663.2380	662.0320	663.2380	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
01/11/2019	AL37 On 06-February-20			Index Future	673.97	675.2000	673.9700	675.2000	0.00
01/11/2019	AL37 On 07-May-20			Index Future	686.21	687.4660	686.2140	687.4660	0.00
01/11/2019	AL37 On 06-August-20			Index Future	698.95	700.2230	698.9480	700.2230	0.00
01/11/2019	AL7T On 07-November-19			Index Future	761.84	764.6430	761.8440	764.6430	0.00
01/11/2019	AL7T On 06-February-20			Index Future	775.58	778.4330	775.5820	778.4330	0.00
01/11/2019	AL7T On 07-May-20			Index Future	789.67	792.5740	789.6720	792.5740	0.00
01/11/2019	AL7T On 06-August-20			Index Future	804.33	807.2820	804.3260	807.2820	0.00
01/11/2019	ALBI On 07-November-19			Index Future	681.70	685.1360	681.6990	685.1360	177.00
01/11/2019	ALBI On 06-February-20			Index Future	693.99	697.4930	693.9930	697.4930	371.00
01/11/2019	ALBI On 07-May-20			Index Future	706.60	710.1630	706.6000	710.1630	0.00
01/11/2019	ALBI On 06-August-20			Index Future	719.71	723.3420	719.7130	723.3420	0.00
01/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2019	ES33 On 07-November-19			Bond Future	11.04	76.8169	11.0382	76.8169	0.00
01/11/2019	ES33 On 06-February-20			Bond Future	11.16	78.2023	11.1625	78.2023	350.00
01/11/2019	ES33 On 07-May-20			Bond Future	11.29	75.8293	11.2872	75.8293	0.00
01/11/2019	ES33 On 06-August-20			Bond Future	11.41	77.2364	11.4114	77.2364	0.00
01/11/2019	ES42 On 07-November-19			Bond Future	11.37	77.7690	11.3729	77.7690	0.00
01/11/2019	ES42 On 06-February-20			Bond Future	11.49	79.1716	11.4915	79.1716	4,919.00
01/11/2019	ES42 On 07-May-20			Bond Future	11.62	76.3453	11.6153	76.3453	0.00
01/11/2019	ES42 On 06-August-20			Bond Future	11.74	77.7619	11.7369	77.7619	0.00
01/11/2019	GOVI On 07-November-19			GOVI	674.11	677.6650	674.1060	677.6650	219.00
01/11/2019	GOVI On 07-November-19	672.90	Call	GOVI	12060	5	12060	5	0.00
01/11/2019	GOVI On 07-November-19	672.91	Call	GOVI	11960	5	11960	5	0.00
01/11/2019	GOVI On 07-November-19	672.92	Call	GOVI	11860	5	11860	5	0.00
01/11/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-February-20			GOVI	686.26	689.8870	686.2620	689.8870	1,220.00
01/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	168680	13	168680	13	0.00
01/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	168880	13	168880	13	0.00
01/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	168780	13	168780	13	0.00
01/11/2019	GOVI On 07-May-20			GOVI	698.73	702.4190	698.7290	702.4190	0.00
01/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	212710	18	212710	18	0.00
01/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	212510	18	212510	18	0.00
01/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	212610	18	212610	18	0.00
01/11/2019	GOVI On 06-August-20			GOVI	711.70	715.4540	711.6960	715.4540	0.00
01/11/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
01/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	164340	13	164340	13	0.00
01/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	164240	13	164240	13	0.00
01/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	164440	13	164440	13	0.00
01/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2019	IGOV On 07-November-19			Index Future	259.03	259.3870	259.0260	259.3870	290.00
01/11/2019	IGOV On 06-February-20			Index Future	263.76	264.1290	263.7610	264.1290	1,011.00
01/11/2019	IGOV On 07-May-20			Index Future	268.62	268.9910	268.6160	268.9910	11.00
01/11/2019	IGOV On 06-August-20			Index Future	273.66	274.0440	273.6630	274.0440	0.00
01/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
01/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
01/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
01/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
01/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5200	95.5500	95.5200	0.00
01/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.56	94.5200	94.5600	94.5200	0.00
01/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.53	93.4800	93.5300	93.4800	0.00
01/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.47	93.4000	93.4700	93.4000	0.00
01/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.48	95.4000	95.4800	95.4000	51.00
01/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.45	95.3500	95.4500	95.3500	0.00
01/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.46	96.3400	96.4600	96.3400	0.00
01/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.24	100.1100	100.2400	100.1100	0.00
01/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.35	101.2100	101.3500	101.2100	0.00
01/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.52	94.3400	94.5200	94.3400	0.00
01/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.49	100.2900	100.4900	100.2900	0.00
01/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
01/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.55	91.2600	91.5500	91.2600	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
01/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.41	88.1100	88.4100	88.1100	0.00
01/11/2019	IS10 On 15-June-26			Interest Rate Swap	87.04	86.7300	87.0400	86.7300	0.00
01/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.17	88.8600	89.1700	88.8600	0.00
01/11/2019	IS10 On 21-December-26			Interest Rate Swap	93.01	92.6900	93.0100	92.6900	0.00
01/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.53	91.2000	91.5300	91.2000	0.00
01/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.64	93.2900	93.6400	93.2900	0.00
01/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.19	98.8400	99.1900	98.8400	0.00
01/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.56	99.2000	99.5600	99.2000	0.00
01/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.95	92.5800	92.9500	92.5800	0.00
01/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.31	99.9400	100.3100	99.9400	0.00
01/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
01/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
01/11/2019	R023 On 07-November-19			Bond Future	7.58	102.1838	7.5828	102.1838	11,349.00
01/11/2019	R023 On 07-November-19	7.98	Call	Bond Future	1137	1	1137	1	0.00
01/11/2019	R023 On 07-November-19	7.99	Call	Bond Future	1165	1	1165	1	0.00
01/11/2019	R023 On 07-November-19	8.00	Call	Bond Future	1194	1	1194	1	0.00
01/11/2019	R023 On 07-November-19	8.00	Put	Bond Future	0	0	0	0	0.00
01/11/2019	R023 On 07-November-19	7.99	Put	Bond Future	0	0	0	0	0.00
01/11/2019	R023 On 07-November-19	7.98	Put	Bond Future	0	0	0	0	0.00
01/11/2019	R023 On 06-February-20			Bond Future	7.62	104.0267	7.6152	104.0267	39,862.00
01/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	458	1	458	1	0.00
01/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	486	1	486	1	0.00
01/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	472	1	472	1	0.00
01/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	701	1	701	1	0.00
01/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	687	1	687	1	0.00
01/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	714	1	714	1	0.00
01/11/2019	R023 On 07-May-20			Bond Future	7.63	101.9839	7.6342	101.9839	16,047.00
01/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	125	0	125	0	0.00
01/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	130	0	130	0	0.00
01/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	121	0	121	0	0.00
01/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1992	2	1992	2	0.00
01/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1971	2	1971	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
01/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1950	2	1950	2	0.00
01/11/2019	R023 On 06-August-20			Bond Future	7.64	103.8764	7.6360	103.8764	0.00
01/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	489	1	489	1	0.00
01/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	508	1	508	1	0.00
01/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	498	1	498	1	0.00
01/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1326	1	1326	1	0.00
01/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1339	1	1339	1	0.00
01/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1353	1	1353	1	0.00
01/11/2019	R035 On 07-November-19			Bond Future	9.86	94.7227	9.8556	94.7227	10,288.00
01/11/2019	R035 On 07-November-19	9.87	Call	Bond Future	626	1	626	1	0.00
01/11/2019	R035 On 07-November-19	9.52	Call	Bond Future	19	0	19	0	3,500.00
01/11/2019	R035 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	3,500.00
01/11/2019	R035 On 07-November-19	9.88	Call	Bond Future	667	1	667	1	0.00
01/11/2019	R035 On 07-November-19	9.89	Call	Bond Future	708	1	708	1	0.00
01/11/2019	R035 On 07-November-19	10.21	Call	Bond Future	2587	3	2587	3	0.00
01/11/2019	R035 On 07-November-19	9.88	Put	Bond Future	487	0	487	0	0.00
01/11/2019	R035 On 07-November-19	9.87	Put	Bond Future	520	0	520	0	0.00
01/11/2019	R035 On 07-November-19	10.21	Put	Bond Future	26	0	26	0	3,500.00
01/11/2019	R035 On 07-November-19	9.52	Put	Bond Future	2544	2	2544	2	0.00
01/11/2019	R035 On 07-November-19	8.92	Put	Bond Future	7297	7	7297	7	0.00
01/11/2019	R035 On 07-November-19	9.89	Put	Bond Future	455	0	455	0	0.00
01/11/2019	R035 On 06-February-20			Bond Future	9.94	96.4310	9.9388	96.4310	109,226.00
01/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1233	1	1233	1	0.00
01/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1206	1	1206	1	0.00
01/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1180	1	1180	1	0.00
01/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3762	3	3762	3	0.00
01/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3664	3	3664	3	0.00
01/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3713	3	3713	3	0.00
01/11/2019	R035 On 07-May-20			Bond Future	10.02	93.6794	10.0170	93.6794	0.00
01/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	660	1	660	1	5,000.00
01/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1403	2	1403	2	0.00
01/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2201	2	2201	2	5,000.00
01/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2296	0	2296	0	3,530.00
01/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	778	0	778	0	3,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1454	2	1454	2	0.00
01/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	6428	7	6428	7	0.00
01/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	5530	0	5530	0	0.00
01/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1428	2	1428	2	0.00
01/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5436	5	5436	5	0.00
01/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	4012	0	4012	0	0.00
01/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	4138	4	4138	4	0.00
01/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	5335	5	5335	5	0.00
01/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	7055	0	7055	0	0.00
01/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1405	1	1405	1	5,000.00
01/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1702	0	1702	0	3,530.00
01/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	5385	5	5385	5	0.00
01/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	7490	7	7490	7	0.00
01/11/2019	R035 On 06-August-20			Bond Future	10.09	95.4177	10.0930	95.4177	0.00
01/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1162	1	1162	1	24,761.00
01/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3638	4	3638	4	0.00
01/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	824	1	824	1	3,000.00
01/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3603	4	3603	4	0.00
01/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3672	4	3672	4	0.00
01/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4904	5	4904	5	0.00
01/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4829	5	4829	5	0.00
01/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	11032	10	11032	10	0.00
01/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	9349	9	9349	9	0.00
01/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4867	5	4867	5	0.00
01/11/2019	R186 On 07-November-19			Bond Future	8.57	114.5916	8.5695	114.5916	52,318.00
01/11/2019	R186 On 07-November-19	8.25	Call	Bond Future	8	0	8	0	3,750.00
01/11/2019	R186 On 07-November-19	8.73	Call	Bond Future	978	1	978	1	0.00
01/11/2019	R186 On 07-November-19	8.94	Call	Bond Future	2048	2	2048	2	0.00
01/11/2019	R186 On 07-November-19	8.20	Call	Bond Future	3	0	3	0	0.00
01/11/2019	R186 On 07-November-19	8.23	Call	Bond Future	6	0	6	0	4,955.00
01/11/2019	R186 On 07-November-19	8.96	Call	Bond Future	2155	3	2155	3	0.00
01/11/2019	R186 On 07-November-19	8.95	Call	Bond Future	2102	2	2102	2	0.00
01/11/2019	R186 On 07-November-19	8.96	Put	Bond Future	5	0	5	0	0.00
01/11/2019	R186 On 07-November-19	8.20	Put	Bond Future	2090	2	2090	2	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
01/11/2019	R186 On 07-November-19	8.23	Put	Bond Future	1921	2	1921	2	0.00
01/11/2019	R186 On 07-November-19	8.95	Put	Bond Future	5	0	5	0	0.00
01/11/2019	R186 On 07-November-19	8.73	Put	Bond Future	87	0	87	0	4,955.00
01/11/2019	R186 On 07-November-19	8.25	Put	Bond Future	1809	1	1809	1	3,750.00
01/11/2019	R186 On 07-November-19	8.94	Put	Bond Future	6	0	6	0	0.00
01/11/2019	R186 On 06-February-20			Bond Future	8.63	111.3542	8.6322	111.3542	100,307.00
01/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	439	1	439	1	821.00
01/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1268	1	1268	1	0.00
01/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1144	1	1144	1	0.00
01/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1320	2	1320	2	0.00
01/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	2726	3	2726	3	0.00
01/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1294	1	1294	1	0.00
01/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1685	2	1685	2	0.00
01/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	761	1	761	1	821.00
01/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1861	2	1861	2	821.00
01/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1657	1	1657	1	0.00
01/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	3308	3	3308	3	0.00
01/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1713	2	1713	2	0.00
01/11/2019	R186 On 07-May-20			Bond Future	8.70	113.3768	8.6972	113.3768	1,650.00
01/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1586	2	1586	2	0.00
01/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	755	1	755	1	0.00
01/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	2835	3	2835	3	0.00
01/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1107	1	1107	1	6,000.00
01/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	508	1	508	1	0.00
01/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	771	1	771	1	0.00
01/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	233	0	233	0	6,000.00
01/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	740	1	740	1	0.00
01/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	4083	4	4083	4	0.00
01/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	6167	6	6167	6	0.00
01/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1627	1	1627	1	6,000.00
01/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4780	4	4780	4	2,500.00
01/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	4005	4	4005	4	0.00
01/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	3316	3	3316	3	0.00
01/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	4044	4	4044	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
01/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2624	2	2624	2	23,208.00
01/11/2019	R186 On 06-August-20			Bond Future	8.76	110.1760	8.7590	110.1760	0.00
01/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1504	2	1504	2	0.00
01/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1526	2	1526	2	0.00
01/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1482	2	1482	2	0.00
01/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	3522	3	3522	3	0.00
01/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	3492	3	3492	3	0.00
01/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	3463	3	3463	3	0.00
01/11/2019	R197 On 07-November-19			Bond Future	306.42	307.5338	306.4193	307.5338	1,550.00
01/11/2019	R197 On 06-February-20			Bond Future	304.36	305.4985	304.3629	305.4985	2,540.00
01/11/2019	R197 On 07-May-20			Bond Future	309.97	311.1212	309.9650	311.1212	0.00
01/11/2019	R197 On 06-August-20			Bond Future	308.00	309.1736	307.9958	309.1736	0.00
01/11/2019	R202 On 07-November-19			Bond Future	231.11	231.6110	231.1054	231.6110	7,599.00
01/11/2019	R202 On 06-February-20			Bond Future	231.26	231.7781	231.2629	231.7781	8,486.00
01/11/2019	R202 On 07-May-20			Bond Future	235.52	236.0440	235.5196	236.0440	0.00
01/11/2019	R202 On 06-August-20			Bond Future	235.81	236.3396	235.8052	236.3396	0.00
01/11/2019	R207 On 07-November-19			Bond Future	6.88	102.3903	6.8803	102.3903	3,123.00
01/11/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R207 On 07-November-19	2.06	Put	Bond Future	862	1	862	1	0.00
01/11/2019	R207 On 07-November-19	2.07	Put	Bond Future	860	1	860	1	0.00
01/11/2019	R207 On 07-November-19	2.08	Put	Bond Future	859	1	859	1	0.00
01/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9426	6.6285	100.9426	2,194.00
01/11/2019	R208 On 07-November-19	6.84	Call	Bond Future	275	0	275	0	0.00
01/11/2019	R208 On 07-November-19	6.83	Call	Bond Future	262	0	262	0	0.00
01/11/2019	R208 On 07-November-19	6.82	Call	Bond Future	249	0	249	0	0.00
01/11/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
01/11/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
01/11/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
01/11/2019	R208 On 06-February-20			Bond Future	6.47	102.7632	6.4706	102.7632	11,369.00
01/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	20	0	20	0	0.00
01/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	21	0	21	0	0.00
01/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	23	0	23	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
01/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	381	0	381	0	0.00
01/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	400	0	400	0	0.00
01/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	390	0	390	0	0.00
01/11/2019	R208 On 07-May-20			Bond Future	6.21	101.2265	6.2086	101.2265	0.00
01/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1205	1	1205	1	0.00
01/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1213	1	1213	1	0.00
01/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1196	1	1196	1	0.00
01/11/2019	R208 On 06-August-20			Bond Future	5.68	103.1049	5.6800	103.1049	0.00
01/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	111	0	111	0	0.00
01/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	114	0	114	0	0.00
01/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	108	0	108	0	0.00
01/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	189	0	189	0	0.00
01/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	186	0	186	0	0.00
01/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	183	0	183	0	0.00
01/11/2019	R209 On 07-November-19			Bond Future	9.85	72.2082	9.8548	72.2082	74,124.00
01/11/2019	R209 On 07-November-19	9.80	Call	Bond Future	333	1	333	1	0.00
01/11/2019	R209 On 07-November-19	8.92	Call	Bond Future	0	0	0	0	8,000.00
01/11/2019	R209 On 07-November-19	9.50	Call	Bond Future	13	0	13	0	5,000.00
01/11/2019	R209 On 07-November-19	9.82	Call	Bond Future	386	1	386	1	0.00
01/11/2019	R209 On 07-November-19	9.33	Call	Bond Future	1	0	1	0	8,000.00
01/11/2019	R209 On 07-November-19	9.81	Call	Bond Future	359	1	359	1	0.00
01/11/2019	R209 On 07-November-19	9.77	Call	Bond Future	264	1	264	1	0.00
01/11/2019	R209 On 07-November-19	9.33	Put	Bond Future	3415	3	3415	3	0.00
01/11/2019	R209 On 07-November-19	9.82	Put	Bond Future	605	0	605	0	0.00
01/11/2019	R209 On 07-November-19	9.81	Put	Bond Future	642	0	642	0	0.00
01/11/2019	R209 On 07-November-19	9.77	Put	Bond Future	800	1	800	1	0.00
01/11/2019	R209 On 07-November-19	8.92	Put	Bond Future	6248	6	6248	6	0.00
01/11/2019	R209 On 07-November-19	9.80	Put	Bond Future	679	0	679	0	0.00
01/11/2019	R209 On 07-November-19	9.50	Put	Bond Future	2295	2	2295	2	0.00
01/11/2019	R209 On 06-February-20			Bond Future	9.93	73.5105	9.9258	73.5105	100,596.00
01/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	685	1	685	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
01/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	894	1	894	1	0.00
01/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	874	1	874	1	0.00
01/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	914	1	914	1	0.00
01/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3591	3	3591	3	0.00
01/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3545	3	3545	3	0.00
01/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	4061	4	4061	4	0.00
01/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3500	3	3500	3	0.00
01/11/2019	R209 On 07-May-20			Bond Future	10.00	71.6946	9.9980	71.6946	0.00
01/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1318	1	1318	1	0.00
01/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1363	2	1363	2	0.00
01/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1340	2	1340	2	0.00
01/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4753	4	4753	4	0.00
01/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4710	4	4710	4	0.00
01/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4797	4	4797	4	0.00
01/11/2019	R209 On 06-August-20			Bond Future	10.07	73.0250	10.0682	73.0250	0.00
01/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
01/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36913	36	36913	36	0.00
01/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	37022	36	37022	36	0.00
01/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36805	36	36805	36	0.00
01/11/2019	R210 On 07-November-19			Bond Future	187.34	187.1993	187.3360	187.1993	1,055.00
01/11/2019	R210 On 06-February-20			Bond Future	190.76	190.6220	190.7608	190.6220	1,772.00
01/11/2019	R210 On 07-May-20			Bond Future	191.62	191.4803	191.6220	191.4803	0.00
01/11/2019	R210 On 06-August-20			Bond Future	195.22	195.0778	195.2221	195.0778	0.00
01/11/2019	R212 On 07-November-19			Bond Future	161.49	161.4939	161.4900	161.4939	7,384.00
01/11/2019	R212 On 06-February-20			Bond Future	162.20	162.2006	162.1963	162.2006	6,495.00
01/11/2019	R212 On 07-May-20			Bond Future	165.18	165.1858	165.1816	165.1858	0.00
01/11/2019	R212 On 06-August-20			Bond Future	165.99	165.9958	165.9914	165.9958	0.00
01/11/2019	R213 On 07-November-19			Bond Future	9.47	84.8373	9.4703	84.8373	10,195.00
01/11/2019	R213 On 07-November-19	9.58	Call	Bond Future	866	1	866	1	0.00
01/11/2019	R213 On 07-November-19	9.59	Call	Bond Future	910	1	910	1	0.00
01/11/2019	R213 On 07-November-19	9.60	Call	Bond Future	955	1	955	1	0.00
01/11/2019	R213 On 07-November-19	9.60	Put	Bond Future	174	0	174	0	0.00

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01/11/2019	R213 On 07-November-19	9.58	Put	Bond Future	205	0	205	0	0.00
01/11/2019	R213 On 07-November-19	9.59	Put	Bond Future	189	0	189	0	0.00
01/11/2019	R213 On 06-February-20			Bond Future	9.55	86.3673	9.5482	86.3673	19,990.00
01/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1081	1	1081	1	0.00
01/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1058	1	1058	1	0.00
01/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1036	1	1036	1	0.00
01/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2733	3	2733	3	0.00
01/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2772	3	2772	3	0.00
01/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2695	2	2695	2	0.00
01/11/2019	R213 On 07-May-20			Bond Future	9.62	84.3843	9.6211	84.3843	0.00
01/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	998	1	998	1	0.00
01/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1017	1	1017	1	0.00
01/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1036	1	1036	1	0.00
01/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4648	4	4648	4	0.00
01/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4734	4	4734	4	0.00
01/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4691	4	4691	4	0.00
01/11/2019	R213 On 06-August-20			Bond Future	9.69	85.9501	9.6915	85.9501	0.00
01/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	1929	2	1929	2	0.00
01/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	1979	2	1979	2	0.00
01/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	1954	2	1954	2	0.00
01/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	4242	4	4242	4	0.00
01/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	4208	4	4208	4	0.00
01/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	4276	4	4276	4	0.00
01/11/2019	R214 On 07-November-19			Bond Future	10.09	70.6006	10.0901	70.6006	4,316.00
01/11/2019	R214 On 07-November-19	10.01	Call	Bond Future	296	1	296	1	0.00
01/11/2019	R214 On 07-November-19	10.02	Call	Bond Future	319	1	319	1	0.00
01/11/2019	R214 On 07-November-19	10.00	Call	Bond Future	273	1	273	1	0.00
01/11/2019	R214 On 07-November-19	10.00	Put	Bond Future	862	1	862	1	0.00
01/11/2019	R214 On 07-November-19	10.01	Put	Bond Future	819	1	819	1	0.00
01/11/2019	R214 On 07-November-19	10.02	Put	Bond Future	777	1	777	1	0.00
01/11/2019	R214 On 06-February-20			Bond Future	10.17	71.8739	10.1665	71.8739	17,220.00
01/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	875	1	875	1	0.00
01/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	917	1	917	1	0.00
01/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	896	1	896	1	0.00

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01/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3854	4	3854	4	0.00
01/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3807	3	3807	3	0.00
01/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3902	4	3902	4	0.00
01/11/2019	R214 On 07-May-20			Bond Future	10.24	69.8813	10.2382	69.8813	0.00
01/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1577	2	1577	2	0.00
01/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1602	2	1602	2	0.00
01/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1554	2	1554	2	0.00
01/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4759	4	4759	4	0.00
01/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4715	4	4715	4	0.00
01/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4671	4	4671	4	0.00
01/11/2019	R214 On 06-August-20			Bond Future	10.31	71.1781	10.3077	71.1781	0.00
01/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2450	3	2450	3	0.00
01/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2508	3	2508	3	0.00
01/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2479	3	2479	3	0.00
01/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4617	4	4617	4	0.00
01/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4543	4	4543	4	0.00
01/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4580	4	4580	4	0.00
01/11/2019	R248 On 07-November-19			Bond Future	10.16	89.3108	10.1603	89.3108	73,196.00
01/11/2019	R248 On 07-November-19	10.03	Call	Bond Future	240	0	240	0	0.00
01/11/2019	R248 On 07-November-19	10.02	Call	Bond Future	219	0	219	0	0.00
01/11/2019	R248 On 07-November-19	10.01	Call	Bond Future	200	0	200	0	0.00
01/11/2019	R248 On 07-November-19	10.02	Put	Bond Future	1382	1	1382	1	0.00
01/11/2019	R248 On 07-November-19	10.01	Put	Bond Future	1446	1	1446	1	0.00
01/11/2019	R248 On 07-November-19	10.03	Put	Bond Future	1319	1	1319	1	0.00
01/11/2019	R248 On 06-February-20			Bond Future	10.24	90.9215	10.2388	90.9215	88,762.00
01/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	795	1	795	1	0.00
01/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	818	1	818	1	0.00
01/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	772	1	772	1	0.00
01/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	5193	5	5193	5	0.00
01/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	5323	5	5323	5	0.00
01/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	5258	5	5258	5	0.00
01/11/2019	R248 On 07-May-20			Bond Future	10.31	88.1332	10.3124	88.1332	0.00
01/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1626	2	1626	2	0.00
01/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1683	2	1683	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
01/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1655	2	1655	2	0.00
01/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	6090	6	6090	6	0.00
01/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	6149	6	6149	6	0.00
01/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	6032	6	6032	6	0.00
01/11/2019	R248 On 06-August-20			Bond Future	10.38	89.7686	10.3841	89.7686	0.00
01/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1221	1	1221	1	20,640.00
01/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4091	4	4091	4	0.00
01/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4175	5	4175	5	0.00
01/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	849	1	849	1	3,000.00
01/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4133	4	4133	4	0.00
01/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5685	5	5685	5	0.00
01/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5645	5	5645	5	0.00
01/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	13087	13	13087	13	0.00
01/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5724	5	5724	5	0.00
01/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	11034	11	11034	11	0.00