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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
12/11/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	2025 On 07-November-19			Bond Future	136.77	136.7747	136.7747	136.7747	0.00
12/11/2019	2025 On 06-February-20			Bond Future	137.32	137.2865	137.3196	137.2865	4,913.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	2025 On 07-May-20			Bond Future	139.84	139.8170	139.8449	139.8170	0.00
12/11/2019	2025 On 06-August-20			Bond Future	140.98	140.8931	140.9790	140.8931	0.00
12/11/2019	2025 On 05-November-20			Bond Future	143.62	143.5152	143.6236	143.5152	0.00
12/11/2019	2029 On 07-November-19			Bond Future	101.06	101.0616	101.0616	101.0616	0.00
12/11/2019	2029 On 06-February-20			Bond Future	102.34	102.5088	102.3438	102.5088	3,860.00
12/11/2019	2029 On 07-May-20			Bond Future	103.11	103.2857	103.1134	103.2857	0.00
12/11/2019	2029 On 06-August-20			Bond Future	105.06	105.1927	105.0596	105.1927	0.00
12/11/2019	2029 On 05-November-20			Bond Future	105.89	106.0077	105.8876	106.0077	0.00
12/11/2019	2030 On 07-November-19			Bond Future	9.06	95.3021	9.0550	95.3021	0.00
12/11/2019	2030 On 06-February-20			Bond Future	9.22	92.1155	9.2205	92.1155	78,002.00
12/11/2019	2030 On 06-February-20	9.00	Call	Bond Future	1047	1	1047	1	5,820.00
12/11/2019	2030 On 06-February-20	9.25	Call	Bond Future	1755	2	1755	2	0.00
12/11/2019	2030 On 06-February-20	8.40	Call	Bond Future	163	0	163	0	5,820.00
12/11/2019	2030 On 06-February-20	9.14	Call	Bond Future	1417	1	1417	1	0.00
12/11/2019	2030 On 06-February-20	9.40	Call	Bond Future	2281	2	2281	2	0.00
12/11/2019	2030 On 06-February-20	9.15	Call	Bond Future	1446	1	1446	1	0.00
12/11/2019	2030 On 06-February-20	9.16	Call	Bond Future	1476	1	1476	1	0.00
12/11/2019	2030 On 06-February-20	9.16	Put	Bond Future	1845	2	1845	2	0.00
12/11/2019	2030 On 06-February-20	9.14	Put	Bond Future	1909	2	1909	2	0.00
12/11/2019	2030 On 06-February-20	9.25	Put	Bond Future	1576	2	1576	2	5,000.00
12/11/2019	2030 On 06-February-20	8.40	Put	Bond Future	5346	6	5346	6	0.00
12/11/2019	2030 On 06-February-20	9.40	Put	Bond Future	1195	1	1195	1	5,000.00
12/11/2019	2030 On 06-February-20	9.15	Put	Bond Future	1877	2	1877	2	0.00
12/11/2019	2030 On 06-February-20	9.00	Put	Bond Future	2403	3	2403	3	0.00
12/11/2019	2030 On 07-May-20			Bond Future	9.29	93.7917	9.2921	93.7917	0.00
12/11/2019	2030 On 07-May-20	8.80	Call	Bond Future	1132	1	1132	1	0.00
12/11/2019	2030 On 07-May-20	8.79	Call	Bond Future	1112	1	1112	1	0.00
12/11/2019	2030 On 07-May-20	8.78	Call	Bond Future	1091	1	1091	1	0.00
12/11/2019	2030 On 07-May-20	8.79	Put	Bond Future	4175	4	4175	4	0.00
12/11/2019	2030 On 07-May-20	8.78	Put	Bond Future	4216	4	4216	4	0.00
12/11/2019	2030 On 07-May-20	8.80	Put	Bond Future	4133	4	4133	4	0.00
12/11/2019	2030 On 06-August-20			Bond Future	9.36	91.4687	9.3648	91.4687	0.00
12/11/2019	2030 On 06-August-20	9.09	Call	Bond Future	2141	2	2141	2	0.00
12/11/2019	2030 On 06-August-20	9.11	Call	Bond Future	2195	2	2195	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
12/11/2019	2030 On 06-August-20	9.10	Call	Bond Future	2168	2	2168	2	0.00
12/11/2019	2030 On 06-August-20	9.10	Put	Bond Future	3732	4	3732	4	0.00
12/11/2019	2030 On 06-August-20	9.11	Put	Bond Future	3700	4	3700	4	0.00
12/11/2019	2030 On 06-August-20	9.09	Put	Bond Future	3765	4	3765	4	0.00
12/11/2019	2030 On 05-November-20			Bond Future	9.43	93.1743	9.4304	93.1743	0.00
12/11/2019	2030 On 05-November-20	9.38	Call	Bond Future	3334	3	3334	3	0.00
12/11/2019	2030 On 05-November-20	9.39	Call	Bond Future	3366	3	3366	3	0.00
12/11/2019	2030 On 05-November-20	8.53	Call	Bond Future	1147	1	1147	1	16,000.00
12/11/2019	2030 On 05-November-20	9.03	Call	Bond Future	2307	2	2307	2	16,000.00
12/11/2019	2030 On 05-November-20	10.37	Call	Bond Future	7036	7	7036	7	0.00
12/11/2019	2030 On 05-November-20	9.40	Call	Bond Future	3398	3	3398	3	0.00
12/11/2019	2030 On 05-November-20	9.40	Put	Bond Future	3572	4	3572	4	0.00
12/11/2019	2030 On 05-November-20	9.03	Put	Bond Future	4637	5	4637	5	0.00
12/11/2019	2030 On 05-November-20	8.53	Put	Bond Future	6495	7	6495	7	0.00
12/11/2019	2030 On 05-November-20	9.38	Put	Bond Future	3623	4	3623	4	0.00
12/11/2019	2030 On 05-November-20	10.37	Put	Bond Future	1859	2	1859	2	16,000.00
12/11/2019	2030 On 05-November-20	9.39	Put	Bond Future	3597	4	3597	4	0.00
12/11/2019	2032 On 07-November-19			Bond Future	9.40	92.6751	9.3950	92.6751	0.00
12/11/2019	2032 On 06-February-20			Bond Future	9.56	93.3797	9.5557	93.3797	65,427.00
12/11/2019	2032 On 06-February-20	9.39	Call	Bond Future	1369	1	1369	1	0.00
12/11/2019	2032 On 06-February-20	9.40	Call	Bond Future	1399	1	1399	1	0.00
12/11/2019	2032 On 06-February-20	9.38	Call	Bond Future	1341	1	1341	1	0.00
12/11/2019	2032 On 06-February-20	9.38	Put	Bond Future	2517	3	2517	3	0.00
12/11/2019	2032 On 06-February-20	9.39	Put	Bond Future	2478	3	2478	3	0.00
12/11/2019	2032 On 06-February-20	9.40	Put	Bond Future	2440	3	2440	3	0.00
12/11/2019	2032 On 07-May-20			Bond Future	9.63	90.9190	9.6305	90.9190	0.00
12/11/2019	2032 On 07-May-20	9.17	Call	Bond Future	1452	1	1452	1	0.00
12/11/2019	2032 On 07-May-20	9.19	Call	Bond Future	1501	1	1501	1	0.00
12/11/2019	2032 On 07-May-20	9.18	Call	Bond Future	1476	1	1476	1	0.00
12/11/2019	2032 On 07-May-20	9.18	Put	Bond Future	4481	5	4481	5	0.00
12/11/2019	2032 On 07-May-20	9.19	Put	Bond Future	4437	5	4437	5	0.00
12/11/2019	2032 On 07-May-20	9.17	Put	Bond Future	4524	5	4524	5	0.00
12/11/2019	2032 On 06-August-20			Bond Future	9.71	92.5517	9.7056	92.5517	0.00
12/11/2019	2032 On 06-August-20	9.45	Call	Bond Future	2521	2	2521	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
12/11/2019	2032 On 06-August-20	9.46	Call	Bond Future	2551	2	2551	2	0.00
12/11/2019	2032 On 06-August-20	9.47	Call	Bond Future	2581	2	2581	2	0.00
12/11/2019	2032 On 06-August-20	9.47	Put	Bond Future	4108	4	4108	4	0.00
12/11/2019	2032 On 06-August-20	9.45	Put	Bond Future	4179	4	4179	4	0.00
12/11/2019	2032 On 06-August-20	9.46	Put	Bond Future	4143	4	4143	4	0.00
12/11/2019	2032 On 05-November-20			Bond Future	9.78	90.1188	9.7793	90.1188	0.00
12/11/2019	2032 On 05-November-20	9.76	Call	Bond Future	3888	4	3888	4	0.00
12/11/2019	2032 On 05-November-20	9.77	Call	Bond Future	3921	4	3921	4	0.00
12/11/2019	2032 On 05-November-20	9.75	Call	Bond Future	3855	4	3855	4	0.00
12/11/2019	2032 On 05-November-20	9.75	Put	Bond Future	4039	4	4039	4	0.00
12/11/2019	2032 On 05-November-20	9.76	Put	Bond Future	4010	4	4010	4	0.00
12/11/2019	2032 On 05-November-20	9.77	Put	Bond Future	3980	4	3980	4	0.00
12/11/2019	2033 On 07-November-19			Bond Future	101.21	101.2065	101.2065	101.2065	0.00
12/11/2019	2033 On 06-February-20			Bond Future	102.30	102.4772	102.2951	102.4772	6,260.00
12/11/2019	2033 On 07-May-20			Bond Future	102.98	103.1706	102.9809	103.1706	0.00
12/11/2019	2033 On 06-August-20			Bond Future	104.92	105.0755	104.9246	105.0755	0.00
12/11/2019	2033 On 05-November-20			Bond Future	105.67	105.8098	105.6714	105.8098	0.00
12/11/2019	2037 On 07-November-19			Bond Future	9.83	91.4398	9.8300	91.4398	0.00
12/11/2019	2037 On 06-February-20			Bond Future	9.99	87.9190	9.9887	87.9190	67,032.00
12/11/2019	2037 On 06-February-20	9.68	Call	Bond Future	1133	1	1133	1	0.00
12/11/2019	2037 On 06-February-20	9.67	Call	Bond Future	1105	1	1105	1	0.00
12/11/2019	2037 On 06-February-20	9.66	Call	Bond Future	1078	1	1078	1	0.00
12/11/2019	2037 On 06-February-20	9.67	Put	Bond Future	3496	4	3496	4	0.00
12/11/2019	2037 On 06-February-20	9.66	Put	Bond Future	3545	4	3545	4	0.00
12/11/2019	2037 On 06-February-20	9.68	Put	Bond Future	3446	4	3446	4	0.00
12/11/2019	2037 On 07-May-20			Bond Future	10.07	89.5189	10.0676	89.5189	0.00
12/11/2019	2037 On 07-May-20	9.59	Call	Bond Future	1634	2	1634	2	0.00
12/11/2019	2037 On 07-May-20	9.60	Call	Bond Future	1661	2	1661	2	0.00
12/11/2019	2037 On 07-May-20	9.61	Call	Bond Future	1689	2	1689	2	0.00
12/11/2019	2037 On 07-May-20	9.61	Put	Bond Future	5101	5	5101	5	0.00
12/11/2019	2037 On 07-May-20	9.59	Put	Bond Future	5200	5	5200	5	0.00
12/11/2019	2037 On 07-May-20	9.60	Put	Bond Future	5151	5	5151	5	0.00
12/11/2019	2037 On 06-August-20			Bond Future	10.15	86.8668	10.1481	86.8668	0.00
12/11/2019	2037 On 06-August-20	9.87	Call	Bond Future	2927	3	2927	3	0.00

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12/11/2019	2037 On 06-August-20	9.88	Call	Bond Future	2960	3	2960	3	0.00
12/11/2019	2037 On 06-August-20	9.86	Call	Bond Future	2894	3	2894	3	0.00
12/11/2019	2037 On 06-August-20	9.86	Put	Bond Future	4987	5	4987	5	0.00
12/11/2019	2037 On 06-August-20	9.87	Put	Bond Future	4946	5	4946	5	0.00
12/11/2019	2037 On 06-August-20	9.88	Put	Bond Future	4905	5	4905	5	0.00
12/11/2019	2037 On 05-November-20			Bond Future	10.22	88.4884	10.2217	88.4884	0.00
12/11/2019	2037 On 05-November-20	10.19	Call	Bond Future	4426	4	4426	4	0.00
12/11/2019	2037 On 05-November-20	10.17	Call	Bond Future	4354	4	4354	4	0.00
12/11/2019	2037 On 05-November-20	10.18	Call	Bond Future	4390	4	4390	4	0.00
12/11/2019	2037 On 05-November-20	10.17	Put	Bond Future	4719	5	4719	5	0.00
12/11/2019	2037 On 05-November-20	10.19	Put	Bond Future	4650	5	4650	5	0.00
12/11/2019	2037 On 05-November-20	10.18	Put	Bond Future	4684	5	4684	5	0.00
12/11/2019	2038 On 07-November-19			Bond Future	118.60	118.6000	118.6000	118.6000	0.00
12/11/2019	2038 On 06-February-20			Bond Future	118.16	118.4467	118.1645	118.4467	10,686.00
12/11/2019	2038 On 07-May-20			Bond Future	120.34	120.6299	120.3375	120.6299	0.00
12/11/2019	2038 On 06-August-20			Bond Future	120.92	121.1637	120.9152	121.1637	0.00
12/11/2019	2038 On 05-November-20			Bond Future	123.18	123.4186	123.1834	123.4186	0.00
12/11/2019	2040 On 07-November-19			Bond Future	9.97	94.1482	9.9700	94.1482	0.00
12/11/2019	2040 On 06-February-20			Bond Future	10.13	90.3260	10.1350	90.3260	44,716.00
12/11/2019	2040 On 06-February-20	9.74	Call	Bond Future	1017	1	1017	1	0.00
12/11/2019	2040 On 06-February-20	8.40	Call	Bond Future	3	0	3	0	0.00
12/11/2019	2040 On 06-February-20	9.76	Call	Bond Future	1070	1	1070	1	0.00
12/11/2019	2040 On 06-February-20	9.00	Call	Bond Future	58	0	58	0	0.00
12/11/2019	2040 On 06-February-20	9.75	Call	Bond Future	1044	1	1044	1	0.00
12/11/2019	2040 On 06-February-20	9.75	Put	Bond Future	4145	4	4145	4	0.00
12/11/2019	2040 On 06-February-20	9.76	Put	Bond Future	4088	4	4088	4	0.00
12/11/2019	2040 On 06-February-20	9.00	Put	Bond Future	9702	10	9702	10	0.00
12/11/2019	2040 On 06-February-20	9.74	Put	Bond Future	4201	4	4201	4	0.00
12/11/2019	2040 On 06-February-20	8.40	Put	Bond Future	15409	16	15409	16	0.00
12/11/2019	2040 On 07-May-20			Bond Future	10.22	91.9697	10.2152	91.9697	0.00
12/11/2019	2040 On 07-May-20	9.75	Call	Bond Future	1745	2	1745	2	0.00
12/11/2019	2040 On 07-May-20	9.74	Call	Bond Future	1716	2	1716	2	0.00
12/11/2019	2040 On 07-May-20	9.73	Call	Bond Future	1686	2	1686	2	0.00
12/11/2019	2040 On 07-May-20	9.73	Put	Bond Future	5565	6	5565	6	0.00

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12/11/2019	2040 On 07-May-20	9.75	Put	Bond Future	5459	6	5459	6	0.00
12/11/2019	2040 On 07-May-20	9.74	Put	Bond Future	5512	6	5512	6	0.00
12/11/2019	2040 On 06-August-20			Bond Future	10.30	89.1108	10.2969	89.1108	0.00
12/11/2019	2040 On 06-August-20	10.02	Call	Bond Future	3101	3	3101	3	0.00
12/11/2019	2040 On 06-August-20	10.04	Call	Bond Future	3171	3	3171	3	0.00
12/11/2019	2040 On 06-August-20	10.03	Call	Bond Future	3136	3	3136	3	0.00
12/11/2019	2040 On 06-August-20	10.02	Put	Bond Future	5251	5	5251	5	0.00
12/11/2019	2040 On 06-August-20	10.04	Put	Bond Future	5163	5	5163	5	0.00
12/11/2019	2040 On 06-August-20	10.03	Put	Bond Future	5207	5	5207	5	0.00
12/11/2019	2040 On 05-November-20			Bond Future	10.37	90.7745	10.3718	90.7745	0.00
12/11/2019	2040 On 05-November-20	10.30	Call	Bond Future	4641	4	4641	4	0.00
12/11/2019	2040 On 05-November-20	10.31	Call	Bond Future	4679	5	4679	5	0.00
12/11/2019	2040 On 05-November-20	10.32	Call	Bond Future	4718	5	4718	5	0.00
12/11/2019	2040 On 05-November-20	10.31	Put	Bond Future	5146	5	5146	5	0.00
12/11/2019	2040 On 05-November-20	10.32	Put	Bond Future	5108	5	5108	5	0.00
12/11/2019	2040 On 05-November-20	10.30	Put	Bond Future	5183	5	5183	5	0.00
12/11/2019	2044 On 07-November-19			Bond Future	10.03	90.9185	10.0250	90.9185	0.00
12/11/2019	2044 On 06-February-20			Bond Future	10.19	87.1516	10.1930	87.1516	40,160.00
12/11/2019	2044 On 06-February-20	9.77	Call	Bond Future	980	1	980	1	0.00
12/11/2019	2044 On 06-February-20	9.09	Call	Bond Future	73	0	73	0	328.00
12/11/2019	2044 On 06-February-20	9.74	Call	Bond Future	907	1	907	1	328.00
12/11/2019	2044 On 06-February-20	10.78	Call	Bond Future	5375	5	5375	5	0.00
12/11/2019	2044 On 06-February-20	9.78	Call	Bond Future	1005	1	1005	1	0.00
12/11/2019	2044 On 06-February-20	9.76	Call	Bond Future	955	1	955	1	0.00
12/11/2019	2044 On 06-February-20	9.78	Put	Bond Future	4391	5	4391	5	0.00
12/11/2019	2044 On 06-February-20	9.76	Put	Bond Future	4511	5	4511	5	0.00
12/11/2019	2044 On 06-February-20	10.78	Put	Bond Future	914	1	914	1	328.00
12/11/2019	2044 On 06-February-20	9.77	Put	Bond Future	4451	5	4451	5	0.00
12/11/2019	2044 On 06-February-20	9.74	Put	Bond Future	4633	5	4633	5	0.00
12/11/2019	2044 On 06-February-20	9.09	Put	Bond Future	9627	10	9627	10	0.00
12/11/2019	2044 On 07-May-20			Bond Future	10.27	88.7376	10.2708	88.7376	0.00
12/11/2019	2044 On 07-May-20	10.81	Call	Bond Future	5976	6	5976	6	0.00
12/11/2019	2044 On 07-May-20	9.79	Call	Bond Future	1752	2	1752	2	0.00
12/11/2019	2044 On 07-May-20	9.33	Call	Bond Future	677	1	677	1	100.00

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12/11/2019	2044 On 07-May-20	9.98	Call	Bond Future	2360	2	2360	2	100.00
12/11/2019	2044 On 07-May-20	9.26	Call	Bond Future	566	1	566	1	556.00
12/11/2019	2044 On 07-May-20	9.81	Call	Bond Future	1811	2	1811	2	0.00
12/11/2019	2044 On 07-May-20	9.45	Call	Bond Future	901	1	901	1	129.00
12/11/2019	2044 On 07-May-20	9.97	Call	Bond Future	2326	2	2326	2	129.00
12/11/2019	2044 On 07-May-20	11.09	Call	Bond Future	7470	7	7470	7	0.00
12/11/2019	2044 On 07-May-20	9.91	Call	Bond Future	2125	2	2125	2	556.00
12/11/2019	2044 On 07-May-20	11.02	Call	Bond Future	7089	7	7089	7	0.00
12/11/2019	2044 On 07-May-20	9.80	Call	Bond Future	1781	2	1781	2	0.00
12/11/2019	2044 On 07-May-20	11.02	Put	Bond Future	1537	2	1537	2	556.00
12/11/2019	2044 On 07-May-20	11.09	Put	Bond Future	1429	2	1429	2	100.00
12/11/2019	2044 On 07-May-20	9.26	Put	Bond Future	9135	9	9135	9	0.00
12/11/2019	2044 On 07-May-20	9.91	Put	Bond Future	5032	5	5032	5	0.00
12/11/2019	2044 On 07-May-20	9.80	Put	Bond Future	5607	6	5607	6	0.00
12/11/2019	2044 On 07-May-20	9.98	Put	Bond Future	4691	5	4691	5	0.00
12/11/2019	2044 On 07-May-20	9.79	Put	Bond Future	5662	6	5662	6	0.00
12/11/2019	2044 On 07-May-20	9.45	Put	Bond Future	7755	8	7755	8	0.00
12/11/2019	2044 On 07-May-20	9.97	Put	Bond Future	4738	5	4738	5	0.00
12/11/2019	2044 On 07-May-20	10.81	Put	Bond Future	1917	2	1917	2	129.00
12/11/2019	2044 On 07-May-20	9.33	Put	Bond Future	8609	9	8609	9	0.00
12/11/2019	2044 On 07-May-20	9.81	Put	Bond Future	5553	6	5553	6	0.00
12/11/2019	2044 On 06-August-20			Bond Future	10.35	85.9458	10.3500	85.9458	0.00
12/11/2019	2044 On 06-August-20	9.36	Call	Bond Future	1149	1	1149	1	602.00
12/11/2019	2044 On 06-August-20	9.86	Call	Bond Future	2464	2	2464	2	0.00
12/11/2019	2044 On 06-August-20	9.98	Call	Bond Future	2857	3	2857	3	602.00
12/11/2019	2044 On 06-August-20	9.01	Call	Bond Future	627	1	627	1	140.00
12/11/2019	2044 On 06-August-20	9.66	Call	Bond Future	1874	2	1874	2	140.00
12/11/2019	2044 On 06-August-20	9.88	Call	Bond Future	2527	2	2527	2	0.00
12/11/2019	2044 On 06-August-20	11.09	Call	Bond Future	7669	7	7669	7	0.00
12/11/2019	2044 On 06-August-20	10.93	Call	Bond Future	6864	7	6864	7	0.00
12/11/2019	2044 On 06-August-20	9.87	Call	Bond Future	2495	2	2495	2	0.00
12/11/2019	2044 On 06-August-20	9.87	Put	Bond Future	6343	7	6343	7	0.00
12/11/2019	2044 On 06-August-20	10.93	Put	Bond Future	2571	3	2571	3	140.00
12/11/2019	2044 On 06-August-20	9.01	Put	Bond Future	12119	12	12119	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	2044 On 06-August-20	9.66	Put	Bond Future	7495	8	7495	8	0.00
12/11/2019	2044 On 06-August-20	9.88	Put	Bond Future	6291	6	6291	6	0.00
12/11/2019	2044 On 06-August-20	11.09	Put	Bond Future	2256	2	2256	2	602.00
12/11/2019	2044 On 06-August-20	9.86	Put	Bond Future	6394	7	6394	7	0.00
12/11/2019	2044 On 06-August-20	9.98	Put	Bond Future	5797	6	5797	6	0.00
12/11/2019	2044 On 06-August-20	9.36	Put	Bond Future	9405	10	9405	10	0.00
12/11/2019	2044 On 05-November-20			Bond Future	10.42	87.5506	10.4226	87.5506	0.00
12/11/2019	2044 On 05-November-20	10.34	Call	Bond Future	4704	5	4704	5	0.00
12/11/2019	2044 On 05-November-20	9.96	Call	Bond Future	3340	3	3340	3	0.00
12/11/2019	2044 On 05-November-20	11.38	Call	Bond Future	9358	9	9358	9	0.00
12/11/2019	2044 On 05-November-20	10.36	Call	Bond Future	4781	5	4781	5	0.00
12/11/2019	2044 On 05-November-20	9.97	Call	Bond Future	3373	3	3373	3	568.00
12/11/2019	2044 On 05-November-20	9.29	Call	Bond Future	1496	1	1496	1	568.00
12/11/2019	2044 On 05-November-20	10.35	Call	Bond Future	4742	5	4742	5	0.00
12/11/2019	2044 On 05-November-20	10.35	Put	Bond Future	5299	5	5299	5	0.00
12/11/2019	2044 On 05-November-20	10.36	Put	Bond Future	5260	5	5260	5	0.00
12/11/2019	2044 On 05-November-20	9.29	Put	Bond Future	10923	11	10923	11	0.00
12/11/2019	2044 On 05-November-20	9.96	Put	Bond Future	6995	7	6995	7	0.00
12/11/2019	2044 On 05-November-20	11.38	Put	Bond Future	2545	3	2545	3	568.00
12/11/2019	2044 On 05-November-20	10.34	Put	Bond Future	5338	6	5338	6	0.00
12/11/2019	2044 On 05-November-20	9.97	Put	Bond Future	6947	7	6947	7	0.00
12/11/2019	2046 On 07-November-19			Bond Future	108.74	108.7428	108.7428	108.7428	0.00
12/11/2019	2046 On 06-February-20			Bond Future	108.17	109.4829	108.1693	109.4829	11,575.00
12/11/2019	2046 On 07-May-20			Bond Future	108.41	109.7528	108.4104	109.7528	0.00
12/11/2019	2046 On 06-August-20			Bond Future	110.46	111.7791	110.4567	111.7791	0.00
12/11/2019	2046 On 05-November-20			Bond Future	110.73	112.0638	110.7329	112.0638	0.00
12/11/2019	2050 On 07-November-19			Bond Future	112.55	112.5523	112.5523	112.5523	0.00
12/11/2019	2050 On 06-February-20			Bond Future	110.43	111.8147	110.4339	111.8147	11,627.00
12/11/2019	2050 On 07-May-20			Bond Future	112.46	113.8756	112.4648	113.8756	0.00
12/11/2019	2050 On 06-August-20			Bond Future	112.71	114.0982	112.7074	114.0982	0.00
12/11/2019	2050 On 05-November-20			Bond Future	114.82	116.2218	114.8214	116.2218	0.00
12/11/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	AL37 On 06-February-20			Index Future	677.20	676.1050	677.1950	676.1050	0.00
12/11/2019	AL37 On 07-May-20			Index Future	689.49	688.4000	689.4880	688.4000	0.00
12/11/2019	AL37 On 06-August-20			Index Future	702.21	700.8180	702.2060	700.8180	0.00
12/11/2019	AL7T On 06-February-20			Index Future	780.91	778.9200	780.9130	778.9200	0.00
12/11/2019	AL7T On 07-May-20			Index Future	795.09	793.0850	795.0880	793.0850	0.00
12/11/2019	AL7T On 06-August-20			Index Future	809.75	807.3910	809.7540	807.3910	0.00
12/11/2019	ALBI On 06-February-20			Index Future	698.31	696.4510	698.3080	696.4510	414.00
12/11/2019	ALBI On 07-May-20			Index Future	710.98	709.1160	710.9840	709.1160	0.00
12/11/2019	ALBI On 06-August-20			Index Future	724.10	721.9080	724.0980	721.9080	0.00
12/11/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	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
12/11/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2019	ES33 On 07-November-19			Bond Future	10.84	77.5097	10.8400	77.5097	0.00
12/11/2019	ES33 On 06-February-20			Bond Future	11.05	78.1737	11.0464	78.1737	350.00
12/11/2019	ES33 On 07-May-20			Bond Future	11.17	75.8026	11.1671	75.8026	0.00
12/11/2019	ES33 On 06-August-20			Bond Future	11.29	77.1609	11.2899	77.1609	0.00
12/11/2019	ES33 On 05-November-20			Bond Future	11.41	74.8106	11.4144	74.8106	0.00
12/11/2019	ES42 On 07-November-19			Bond Future	11.19	78.4877	11.1850	78.4877	0.00
12/11/2019	ES42 On 06-February-20			Bond Future	11.39	79.0739	11.3916	79.0739	4,919.00
12/11/2019	ES42 On 07-May-20			Bond Future	11.51	76.2480	11.5119	76.2480	0.00
12/11/2019	ES42 On 06-August-20			Bond Future	11.63	77.6132	11.6326	77.6132	0.00
12/11/2019	ES42 On 05-November-20			Bond Future	11.75	74.8012	11.7540	74.8012	0.00
12/11/2019	GOVI On 06-February-20			GOVI	690.57	688.6890	690.5740	688.6890	1,255.00
12/11/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 06-February-20	703.13	Put	GOVI	125560	14	125560	14	0.00
12/11/2019	GOVI On 06-February-20	703.15	Put	GOVI	125760	14	125760	14	0.00
12/11/2019	GOVI On 06-February-20	703.14	Put	GOVI	125660	14	125660	14	0.00
12/11/2019	GOVI On 07-May-20			GOVI	703.11	701.2130	703.1100	701.2130	0.00
12/11/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 07-May-20	720.00	Put	GOVI	168900	19	168900	19	0.00
12/11/2019	GOVI On 07-May-20	719.98	Put	GOVI	168700	19	168700	19	0.00
12/11/2019	GOVI On 07-May-20	719.99	Put	GOVI	168800	19	168800	19	0.00
12/11/2019	GOVI On 06-August-20			GOVI	716.08	713.8630	716.0790	713.8630	0.00
12/11/2019	GOVI On 06-August-20	728.14	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
12/11/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
12/11/2019	GOVI On 06-August-20	728.13	Put	GOVI	120510	14	120510	14	0.00
12/11/2019	GOVI On 06-August-20	728.12	Put	GOVI	120410	14	120410	14	0.00
12/11/2019	GOVI On 06-August-20	728.14	Put	GOVI	120610	14	120610	14	0.00
12/11/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2019	IGOV On 06-February-20			Index Future	261.49	262.3960	261.4930	262.3960	1,011.00
12/11/2019	IGOV On 07-May-20			Index Future	266.30	267.2310	266.3030	267.2310	47.00
12/11/2019	IGOV On 06-August-20			Index Future	271.28	272.1140	271.2770	272.1140	0.00
12/11/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
12/11/2019	IS02 On 23-March-20			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
12/11/2019	IS02 On 22-June-20			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
12/11/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
12/11/2019	IS05 On 17-December-20			Interest Rate Swap	95.56	95.5800	95.5600	95.5800	0.00
12/11/2019	IS05 On 16-March-21			Interest Rate Swap	94.58	94.6000	94.5800	94.6000	0.00
12/11/2019	IS05 On 15-June-21			Interest Rate Swap	93.57	93.5900	93.5700	93.5900	0.00
12/11/2019	IS05 On 21-September-21			Interest Rate Swap	93.51	93.5400	93.5100	93.5400	0.00
12/11/2019	IS05 On 21-December-21			Interest Rate Swap	95.53	95.5700	95.5300	95.5700	51.00
12/11/2019	IS05 On 15-March-22			Interest Rate Swap	95.50	95.5400	95.5000	95.5400	0.00
12/11/2019	IS05 On 21-June-22			Interest Rate Swap	96.51	96.5500	96.5100	96.5500	0.00
12/11/2019	IS05 On 20-September-22			Interest Rate Swap	100.29	100.3400	100.2900	100.3400	0.00
12/11/2019	IS05 On 20-December-22			Interest Rate Swap	101.39	101.4500	101.3900	101.4500	0.00
12/11/2019	IS05 On 22-March-23			Interest Rate Swap	94.53	94.6000	94.5300	94.6000	0.00
12/11/2019	IS05 On 20-June-23			Interest Rate Swap	100.48	100.5600	100.4800	100.5600	0.00
12/11/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
12/11/2019	IS10 On 17-December-25			Interest Rate Swap	91.51	91.6800	91.5100	91.6800	0.00
12/11/2019	IS10 On 16-March-26			Interest Rate Swap	88.38	88.5600	88.3800	88.5600	0.00
12/11/2019	IS10 On 15-June-26			Interest Rate Swap	87.04	87.2200	87.0400	87.2200	0.00
12/11/2019	IS10 On 21-September-26			Interest Rate Swap	89.20	89.3700	89.2000	89.3700	0.00
12/11/2019	IS10 On 21-December-26			Interest Rate Swap	93.04	93.2100	93.0400	93.2100	0.00
12/11/2019	IS10 On 15-March-27			Interest Rate Swap	91.55	91.7200	91.5500	91.7200	0.00
12/11/2019	IS10 On 21-June-27			Interest Rate Swap	93.65	93.8100	93.6500	93.8100	0.00
12/11/2019	IS10 On 20-September-27			Interest Rate Swap	99.19	99.3500	99.1900	99.3500	0.00
12/11/2019	IS10 On 20-December-27			Interest Rate Swap	99.56	99.7200	99.5600	99.7200	0.00

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12/11/2019	IS10 On 22-March-28			Interest Rate Swap	92.94	93.1200	92.9400	93.1200	0.00
12/11/2019	IS10 On 20-June-28			Interest Rate Swap	100.30	100.4900	100.3000	100.4900	0.00
12/11/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
12/11/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/11/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/11/2019	R023 On 07-November-19			Bond Future	7.37	102.6409	7.3700	102.6409	0.00
12/11/2019	R023 On 06-February-20			Bond Future	7.46	104.1450	7.4588	104.1450	42,372.00
12/11/2019	R023 On 06-February-20	7.52	Call	Bond Future	615	1	615	1	0.00
12/11/2019	R023 On 06-February-20	7.54	Call	Bond Future	648	1	648	1	0.00
12/11/2019	R023 On 06-February-20	7.53	Call	Bond Future	631	1	631	1	0.00
12/11/2019	R023 On 06-February-20	7.53	Put	Bond Future	439	1	439	1	0.00
12/11/2019	R023 On 06-February-20	7.54	Put	Bond Future	429	0	429	0	0.00
12/11/2019	R023 On 06-February-20	7.52	Put	Bond Future	450	1	450	1	0.00
12/11/2019	R023 On 07-May-20			Bond Future	7.46	102.1076	7.4631	102.1076	14,257.00
12/11/2019	R023 On 07-May-20	6.90	Call	Bond Future	173	0	173	0	0.00
12/11/2019	R023 On 07-May-20	6.91	Call	Bond Future	179	0	179	0	0.00
12/11/2019	R023 On 07-May-20	6.89	Call	Bond Future	167	0	167	0	0.00
12/11/2019	R023 On 07-May-20	6.89	Put	Bond Future	1612	2	1612	2	0.00
12/11/2019	R023 On 07-May-20	6.90	Put	Bond Future	1592	2	1592	2	0.00
12/11/2019	R023 On 07-May-20	6.91	Put	Bond Future	1573	2	1573	2	0.00
12/11/2019	R023 On 06-August-20			Bond Future	7.45	103.9479	7.4518	103.9479	0.00
12/11/2019	R023 On 06-August-20	7.26	Call	Bond Future	627	1	627	1	0.00
12/11/2019	R023 On 06-August-20	7.28	Call	Bond Future	651	1	651	1	0.00
12/11/2019	R023 On 06-August-20	7.27	Call	Bond Future	639	1	639	1	0.00
12/11/2019	R023 On 06-August-20	7.28	Put	Bond Future	1046	1	1046	1	0.00
12/11/2019	R023 On 06-August-20	7.27	Put	Bond Future	1058	1	1058	1	0.00
12/11/2019	R023 On 06-August-20	7.26	Put	Bond Future	1069	1	1069	1	0.00
12/11/2019	R023 On 05-November-20			Bond Future	7.44	101.9495	7.4389	101.9495	0.00
12/11/2019	R023 On 05-November-20	7.46	Call	Bond Future	1000	1	1000	1	0.00
12/11/2019	R023 On 05-November-20	7.45	Call	Bond Future	988	1	988	1	0.00
12/11/2019	R023 On 05-November-20	7.47	Call	Bond Future	1013	1	1013	1	0.00
12/11/2019	R023 On 05-November-20	7.45	Put	Bond Future	965	1	965	1	0.00
12/11/2019	R023 On 05-November-20	7.46	Put	Bond Future	956	1	956	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	R023 On 05-November-20	7.47	Put	Bond Future	948	1	948	1	0.00
12/11/2019	R035 On 07-November-19			Bond Future	9.68	95.4066	9.6800	95.4066	0.00
12/11/2019	R035 On 06-February-20			Bond Future	9.84	96.2155	9.8425	96.2155	115,017.00
12/11/2019	R035 On 06-February-20	9.61	Call	Bond Future	1347	1	1347	1	0.00
12/11/2019	R035 On 06-February-20	9.60	Call	Bond Future	1317	1	1317	1	0.00
12/11/2019	R035 On 06-February-20	9.59	Call	Bond Future	1288	1	1288	1	0.00
12/11/2019	R035 On 06-February-20	9.59	Put	Bond Future	3169	3	3169	3	0.00
12/11/2019	R035 On 06-February-20	9.61	Put	Bond Future	3076	3	3076	3	0.00
12/11/2019	R035 On 06-February-20	9.60	Put	Bond Future	3122	3	3122	3	0.00
12/11/2019	R035 On 07-May-20			Bond Future	9.92	93.4631	9.9177	93.4631	0.00
12/11/2019	R035 On 07-May-20	9.11	Call	Bond Future	871	1	871	1	5,000.00
12/11/2019	R035 On 07-May-20	9.75	Call	Bond Future	2560	2	2560	2	5,000.00
12/11/2019	R035 On 07-May-20	9.47	Call	Bond Future	1704	2	1704	2	0.00
12/11/2019	R035 On 07-May-20	9.78	Call	Bond Future	2664	3	2664	3	3,530.00
12/11/2019	R035 On 07-May-20	9.18	Call	Bond Future	1008	1	1008	1	3,530.00
12/11/2019	R035 On 07-May-20	9.49	Call	Bond Future	1759	2	1759	2	0.00
12/11/2019	R035 On 07-May-20	10.57	Call	Bond Future	6109	6	6109	6	0.00
12/11/2019	R035 On 07-May-20	10.75	Call	Bond Future	7032	7	7032	7	0.00
12/11/2019	R035 On 07-May-20	9.48	Call	Bond Future	1732	2	1732	2	0.00
12/11/2019	R035 On 07-May-20	9.47	Put	Bond Future	5023	5	5023	5	0.00
12/11/2019	R035 On 07-May-20	9.75	Put	Bond Future	3784	4	3784	4	0.00
12/11/2019	R035 On 07-May-20	9.78	Put	Bond Future	3667	4	3667	4	0.00
12/11/2019	R035 On 07-May-20	9.49	Put	Bond Future	4927	5	4927	5	0.00
12/11/2019	R035 On 07-May-20	9.18	Put	Bond Future	6572	7	6572	7	0.00
12/11/2019	R035 On 07-May-20	10.75	Put	Bond Future	1295	1	1295	1	5,000.00
12/11/2019	R035 On 07-May-20	9.48	Put	Bond Future	4975	5	4975	5	0.00
12/11/2019	R035 On 07-May-20	10.57	Put	Bond Future	1567	2	1567	2	3,530.00
12/11/2019	R035 On 07-May-20	9.11	Put	Bond Future	6988	7	6988	7	0.00
12/11/2019	R035 On 06-August-20			Bond Future	9.99	95.1413	9.9928	95.1413	0.00
12/11/2019	R035 On 06-August-20	9.00	Call	Bond Future	1328	1	1328	1	24,761.00
12/11/2019	R035 On 06-August-20	9.92	Call	Bond Future	3956	4	3956	4	0.00
12/11/2019	R035 On 06-August-20	8.75	Call	Bond Future	951	1	951	1	3,000.00
12/11/2019	R035 On 06-August-20	9.91	Call	Bond Future	3921	4	3921	4	0.00
12/11/2019	R035 On 06-August-20	9.93	Call	Bond Future	3991	4	3991	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
12/11/2019	R035 On 06-August-20	9.91	Put	Bond Future	4513	5	4513	5	0.00
12/11/2019	R035 On 06-August-20	9.93	Put	Bond Future	4439	5	4439	5	0.00
12/11/2019	R035 On 06-August-20	8.75	Put	Bond Future	10450	11	10450	11	0.00
12/11/2019	R035 On 06-August-20	9.00	Put	Bond Future	8806	9	8806	9	0.00
12/11/2019	R035 On 06-August-20	9.92	Put	Bond Future	4476	5	4476	5	0.00
12/11/2019	R035 On 05-November-20			Bond Future	10.07	92.4149	10.0698	92.4149	0.00
12/11/2019	R035 On 05-November-20	10.33	Call	Bond Future	5493	5	5493	5	0.00
12/11/2019	R035 On 05-November-20	10.32	Call	Bond Future	5452	5	5452	5	0.00
12/11/2019	R035 On 05-November-20	10.34	Call	Bond Future	5534	5	5534	5	0.00
12/11/2019	R035 On 05-November-20	10.32	Put	Bond Future	3724	4	3724	4	0.00
12/11/2019	R035 On 05-November-20	10.33	Put	Bond Future	3697	4	3697	4	0.00
12/11/2019	R035 On 05-November-20	10.34	Put	Bond Future	3670	4	3670	4	0.00
12/11/2019	R186 On 07-November-19			Bond Future	8.36	115.4361	8.3550	115.4361	0.00
12/11/2019	R186 On 06-February-20			Bond Future	8.51	111.3888	8.5101	111.3888	101,567.00
12/11/2019	R186 On 06-February-20	8.55	Call	Bond Future	1487	1	1487	1	0.00
12/11/2019	R186 On 06-February-20	8.11	Call	Bond Future	517	0	517	0	821.00
12/11/2019	R186 On 06-February-20	8.57	Call	Bond Future	1547	1	1547	1	0.00
12/11/2019	R186 On 06-February-20	8.50	Call	Bond Future	1344	1	1344	1	0.00
12/11/2019	R186 On 06-February-20	8.56	Call	Bond Future	1517	1	1517	1	0.00
12/11/2019	R186 On 06-February-20	9.00	Call	Bond Future	3120	3	3120	3	0.00
12/11/2019	R186 On 06-February-20	8.56	Put	Bond Future	1246	1	1246	1	0.00
12/11/2019	R186 On 06-February-20	8.57	Put	Bond Future	1222	1	1222	1	0.00
12/11/2019	R186 On 06-February-20	9.00	Put	Bond Future	494	1	494	1	821.00
12/11/2019	R186 On 06-February-20	8.50	Put	Bond Future	1399	2	1399	2	821.00
12/11/2019	R186 On 06-February-20	8.11	Put	Bond Future	2724	3	2724	3	0.00
12/11/2019	R186 On 06-February-20	8.55	Put	Bond Future	1271	1	1271	1	0.00
12/11/2019	R186 On 07-May-20			Bond Future	8.57	113.4154	8.5691	113.4154	1,650.00
12/11/2019	R186 On 07-May-20	8.50	Call	Bond Future	1778	2	1778	2	0.00
12/11/2019	R186 On 07-May-20	8.08	Call	Bond Future	848	1	848	1	0.00
12/11/2019	R186 On 07-May-20	8.93	Call	Bond Future	3136	3	3136	3	0.00
12/11/2019	R186 On 07-May-20	7.90	Call	Bond Future	568	1	568	1	0.00
12/11/2019	R186 On 07-May-20	8.28	Call	Bond Future	1243	1	1243	1	6,000.00
12/11/2019	R186 On 07-May-20	8.09	Call	Bond Future	866	1	866	1	0.00
12/11/2019	R186 On 07-May-20	7.60	Call	Bond Future	256	0	256	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	R186 On 07-May-20	8.07	Call	Bond Future	831	1	831	1	0.00
12/11/2019	R186 On 07-May-20	8.07	Put	Bond Future	3502	4	3502	4	0.00
12/11/2019	R186 On 07-May-20	7.60	Put	Bond Future	5518	6	5518	6	0.00
12/11/2019	R186 On 07-May-20	8.93	Put	Bond Future	1256	1	1256	1	6,000.00
12/11/2019	R186 On 07-May-20	8.09	Put	Bond Future	3428	4	3428	4	0.00
12/11/2019	R186 On 07-May-20	7.90	Put	Bond Future	4167	4	4167	4	2,500.00
12/11/2019	R186 On 07-May-20	8.28	Put	Bond Future	2780	3	2780	3	0.00
12/11/2019	R186 On 07-May-20	8.08	Put	Bond Future	3465	4	3465	4	0.00
12/11/2019	R186 On 07-May-20	8.50	Put	Bond Future	2143	2	2143	2	23,208.00
12/11/2019	R186 On 06-August-20			Bond Future	8.63	110.1525	8.6273	110.1525	0.00
12/11/2019	R186 On 06-August-20	8.37	Call	Bond Future	1677	2	1677	2	0.00
12/11/2019	R186 On 06-August-20	8.38	Call	Bond Future	1702	2	1702	2	0.00
12/11/2019	R186 On 06-August-20	8.36	Call	Bond Future	1653	2	1653	2	0.00
12/11/2019	R186 On 06-August-20	8.36	Put	Bond Future	3025	3	3025	3	0.00
12/11/2019	R186 On 06-August-20	8.37	Put	Bond Future	2998	3	2998	3	0.00
12/11/2019	R186 On 06-August-20	8.38	Put	Bond Future	2971	3	2971	3	0.00
12/11/2019	R186 On 05-November-20			Bond Future	8.68	112.2044	8.6823	112.2044	0.00
12/11/2019	R186 On 05-November-20	8.66	Call	Bond Future	2703	3	2703	3	0.00
12/11/2019	R186 On 05-November-20	8.65	Call	Bond Future	2673	3	2673	3	0.00
12/11/2019	R186 On 05-November-20	8.64	Call	Bond Future	2644	2	2644	2	0.00
12/11/2019	R186 On 05-November-20	8.65	Put	Bond Future	2833	3	2833	3	0.00
12/11/2019	R186 On 05-November-20	8.64	Put	Bond Future	2853	3	2853	3	0.00
12/11/2019	R186 On 05-November-20	8.66	Put	Bond Future	2813	3	2813	3	0.00
12/11/2019	R197 On 07-November-19			Bond Future	306.10	306.1004	306.1004	306.1004	0.00
12/11/2019	R197 On 06-February-20			Bond Future	303.84	303.8653	303.8424	303.8653	2,540.00
12/11/2019	R197 On 07-May-20			Bond Future	309.43	309.4660	309.4300	309.4660	0.00
12/11/2019	R197 On 06-August-20			Bond Future	307.48	307.3876	307.4765	307.3876	0.00
12/11/2019	R197 On 05-November-20			Bond Future	313.24	313.1085	313.2442	313.1085	0.00
12/11/2019	R202 On 07-November-19			Bond Future	230.34	230.3423	230.3423	230.3423	0.00
12/11/2019	R202 On 06-February-20			Bond Future	229.21	230.3625	229.2074	230.3625	8,488.00
12/11/2019	R202 On 07-May-20			Bond Future	233.42	234.6083	233.4225	234.6083	0.00
12/11/2019	R202 On 06-August-20			Bond Future	233.69	234.8013	233.6886	234.8013	0.00
12/11/2019	R202 On 05-November-20			Bond Future	238.07	239.1711	238.0723	239.1711	0.00
12/11/2019	R207 On 07-November-19			Bond Future	6.85	102.3951	6.8500	102.3951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	R208 On 07-November-19			Bond Future	6.63	100.9458	6.6250	100.9458	0.00
12/11/2019	R208 On 06-February-20			Bond Future	6.56	102.6175	6.5580	102.6175	11,613.00
12/11/2019	R208 On 06-February-20	6.12	Call	Bond Future	9	0	9	0	0.00
12/11/2019	R208 On 06-February-20	6.13	Call	Bond Future	9	0	9	0	0.00
12/11/2019	R208 On 06-February-20	6.14	Call	Bond Future	10	0	10	0	0.00
12/11/2019	R208 On 06-February-20	6.14	Put	Bond Future	462	1	462	1	0.00
12/11/2019	R208 On 06-February-20	6.12	Put	Bond Future	483	1	483	1	0.00
12/11/2019	R208 On 06-February-20	6.13	Put	Bond Future	472	1	472	1	0.00
12/11/2019	R208 On 07-May-20			Bond Future	6.32	101.0811	6.3234	101.0811	0.00
12/11/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
12/11/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
12/11/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
12/11/2019	R208 On 07-May-20	4.81	Put	Bond Future	1302	1	1302	1	0.00
12/11/2019	R208 On 07-May-20	4.80	Put	Bond Future	1311	1	1311	1	0.00
12/11/2019	R208 On 07-May-20	4.82	Put	Bond Future	1294	1	1294	1	0.00
12/11/2019	R208 On 06-August-20			Bond Future	5.85	102.9067	5.8530	102.9067	0.00
12/11/2019	R208 On 06-August-20	5.56	Call	Bond Future	67	0	67	0	0.00
12/11/2019	R208 On 06-August-20	5.57	Call	Bond Future	69	0	69	0	0.00
12/11/2019	R208 On 06-August-20	5.55	Call	Bond Future	65	0	65	0	0.00
12/11/2019	R208 On 06-August-20	5.55	Put	Bond Future	253	0	253	0	0.00
12/11/2019	R208 On 06-August-20	5.56	Put	Bond Future	249	0	249	0	0.00
12/11/2019	R208 On 06-August-20	5.57	Put	Bond Future	245	0	245	0	0.00
12/11/2019	R208 On 05-November-20			Bond Future	4.74	101.4129	4.7351	101.4129	0.00
12/11/2019	R208 On 05-November-20	4.79	Call	Bond Future	113	0	113	0	0.00
12/11/2019	R208 On 05-November-20	4.78	Call	Bond Future	110	0	110	0	0.00
12/11/2019	R208 On 05-November-20	4.77	Call	Bond Future	108	0	108	0	0.00
12/11/2019	R208 On 05-November-20	4.78	Put	Bond Future	93	0	93	0	0.00
12/11/2019	R208 On 05-November-20	4.77	Put	Bond Future	95	0	95	0	0.00
12/11/2019	R208 On 05-November-20	4.79	Put	Bond Future	91	0	91	0	0.00
12/11/2019	R209 On 07-November-19			Bond Future	9.69	72.7539	9.6900	72.7539	0.00
12/11/2019	R209 On 06-February-20			Bond Future	9.85	73.2595	9.8465	73.2595	102,641.00
12/11/2019	R209 On 06-February-20	9.51	Call	Bond Future	937	1	937	1	0.00
12/11/2019	R209 On 06-February-20	9.40	Call	Bond Future	711	1	711	1	7,500.00
12/11/2019	R209 On 06-February-20	9.52	Call	Bond Future	959	1	959	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	R209 On 06-February-20	9.50	Call	Bond Future	915	1	915	1	0.00
12/11/2019	R209 On 06-February-20	9.50	Put	Bond Future	3138	3	3138	3	0.00
12/11/2019	R209 On 06-February-20	9.51	Put	Bond Future	3094	3	3094	3	0.00
12/11/2019	R209 On 06-February-20	9.40	Put	Bond Future	3593	4	3593	4	0.00
12/11/2019	R209 On 06-February-20	9.52	Put	Bond Future	3050	3	3050	3	0.00
12/11/2019	R209 On 07-May-20			Bond Future	9.92	71.4411	9.9165	71.4411	0.00
12/11/2019	R209 On 07-May-20	9.45	Call	Bond Future	1432	1	1432	1	0.00
12/11/2019	R209 On 07-May-20	9.47	Call	Bond Future	1479	1	1479	1	0.00
12/11/2019	R209 On 07-May-20	9.46	Call	Bond Future	1455	1	1455	1	0.00
12/11/2019	R209 On 07-May-20	9.46	Put	Bond Future	4366	5	4366	5	0.00
12/11/2019	R209 On 07-May-20	9.47	Put	Bond Future	4324	4	4324	4	0.00
12/11/2019	R209 On 07-May-20	9.45	Put	Bond Future	4408	5	4408	5	0.00
12/11/2019	R209 On 06-August-20			Bond Future	9.99	72.7236	9.9864	72.7236	0.00
12/11/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
12/11/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
12/11/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
12/11/2019	R209 On 06-August-20	5.56	Put	Bond Future	36415	37	36415	37	0.00
12/11/2019	R209 On 06-August-20	5.55	Put	Bond Future	36523	37	36523	37	0.00
12/11/2019	R209 On 06-August-20	5.57	Put	Bond Future	36307	37	36307	37	0.00
12/11/2019	R209 On 05-November-20			Bond Future	10.05	70.9297	10.0546	70.9297	0.00
12/11/2019	R209 On 05-November-20	10.00	Call	Bond Future	3714	4	3714	4	0.00
12/11/2019	R209 On 05-November-20	10.02	Call	Bond Future	3779	4	3779	4	0.00
12/11/2019	R209 On 05-November-20	10.01	Call	Bond Future	3746	4	3746	4	0.00
12/11/2019	R209 On 05-November-20	10.01	Put	Bond Future	4016	4	4016	4	0.00
12/11/2019	R209 On 05-November-20	10.02	Put	Bond Future	3988	4	3988	4	0.00
12/11/2019	R209 On 05-November-20	10.00	Put	Bond Future	4045	4	4045	4	0.00
12/11/2019	R210 On 07-November-19			Bond Future	187.18	187.1846	187.1846	187.1846	0.00
12/11/2019	R210 On 06-February-20			Bond Future	190.03	189.9415	190.0337	189.9415	1,772.00
12/11/2019	R210 On 07-May-20			Bond Future	190.88	190.7924	190.8785	190.7924	0.00
12/11/2019	R210 On 06-August-20			Bond Future	194.48	194.3150	194.4813	194.3150	0.00
12/11/2019	R210 On 05-November-20			Bond Future	195.41	195.2092	195.4073	195.2092	0.00
12/11/2019	R212 On 07-November-19			Bond Future	161.45	161.4488	161.4488	161.4488	0.00
12/11/2019	R212 On 06-February-20			Bond Future	161.91	161.9399	161.9133	161.9399	6,495.00
12/11/2019	R212 On 07-May-20			Bond Future	164.89	164.9249	164.8908	164.9249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	R212 On 06-August-20			Bond Future	165.71	165.6762	165.7092	165.6762	0.00
12/11/2019	R212 On 05-November-20			Bond Future	168.82	168.7596	168.8177	168.7596	0.00
12/11/2019	R213 On 07-November-19			Bond Future	9.26	85.7632	9.2600	85.7632	0.00
12/11/2019	R213 On 06-February-20			Bond Future	9.43	86.4632	9.4264	86.4632	24,070.00
12/11/2019	R213 On 06-February-20	9.28	Call	Bond Future	1250	1	1250	1	0.00
12/11/2019	R213 On 06-February-20	9.27	Call	Bond Future	1224	1	1224	1	0.00
12/11/2019	R213 On 06-February-20	9.26	Call	Bond Future	1198	1	1198	1	0.00
12/11/2019	R213 On 06-February-20	9.27	Put	Bond Future	2171	2	2171	2	0.00
12/11/2019	R213 On 06-February-20	9.26	Put	Bond Future	2206	2	2206	2	0.00
12/11/2019	R213 On 06-February-20	9.28	Put	Bond Future	2136	2	2136	2	0.00
12/11/2019	R213 On 07-May-20			Bond Future	9.50	84.4847	9.4952	84.4847	0.00
12/11/2019	R213 On 07-May-20	9.00	Call	Bond Future	1147	1	1147	1	0.00
12/11/2019	R213 On 07-May-20	9.01	Call	Bond Future	1168	1	1168	1	0.00
12/11/2019	R213 On 07-May-20	9.02	Call	Bond Future	1189	1	1189	1	0.00
12/11/2019	R213 On 07-May-20	9.02	Put	Bond Future	4062	4	4062	4	0.00
12/11/2019	R213 On 07-May-20	9.00	Put	Bond Future	4143	4	4143	4	0.00
12/11/2019	R213 On 07-May-20	9.01	Put	Bond Future	4102	4	4102	4	0.00
12/11/2019	R213 On 06-August-20			Bond Future	9.56	86.0026	9.5636	86.0026	0.00
12/11/2019	R213 On 06-August-20	9.29	Call	Bond Future	2172	2	2172	2	0.00
12/11/2019	R213 On 06-August-20	9.31	Call	Bond Future	2227	2	2227	2	0.00
12/11/2019	R213 On 06-August-20	9.30	Call	Bond Future	2200	2	2200	2	0.00
12/11/2019	R213 On 06-August-20	9.30	Put	Bond Future	3749	4	3749	4	0.00
12/11/2019	R213 On 06-August-20	9.31	Put	Bond Future	3717	4	3717	4	0.00
12/11/2019	R213 On 06-August-20	9.29	Put	Bond Future	3781	4	3781	4	0.00
12/11/2019	R213 On 05-November-20			Bond Future	9.63	84.0558	9.6344	84.0558	0.00
12/11/2019	R213 On 05-November-20	9.59	Call	Bond Future	3395	3	3395	3	0.00
12/11/2019	R213 On 05-November-20	9.60	Call	Bond Future	3426	3	3426	3	0.00
12/11/2019	R213 On 05-November-20	9.61	Call	Bond Future	3458	3	3458	3	0.00
12/11/2019	R213 On 05-November-20	9.61	Put	Bond Future	3598	4	3598	4	0.00
12/11/2019	R213 On 05-November-20	9.59	Put	Bond Future	3649	4	3649	4	0.00
12/11/2019	R213 On 05-November-20	9.60	Put	Bond Future	3623	4	3623	4	0.00
12/11/2019	R214 On 07-November-19			Bond Future	9.94	71.1013	9.9350	71.1013	0.00
12/11/2019	R214 On 06-February-20			Bond Future	10.10	71.5536	10.1022	71.5536	17,710.00
12/11/2019	R214 On 06-February-20	9.71	Call	Bond Future	882	1	882	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2019	R214 On 06-February-20	9.73	Call	Bond Future	926	1	926	1	0.00
12/11/2019	R214 On 06-February-20	10.42	Call	Bond Future	3180	3	3180	3	0.00
12/11/2019	R214 On 06-February-20	9.52	Call	Bond Future	527	0	527	0	1,000.00
12/11/2019	R214 On 06-February-20	9.87	Call	Bond Future	1265	1	1265	1	1,000.00
12/11/2019	R214 On 06-February-20	9.72	Call	Bond Future	904	1	904	1	0.00
12/11/2019	R214 On 06-February-20	9.72	Put	Bond Future	3448	4	3448	4	0.00
12/11/2019	R214 On 06-February-20	9.52	Put	Bond Future	4462	5	4462	5	0.00
12/11/2019	R214 On 06-February-20	9.73	Put	Bond Future	3402	4	3402	4	0.00
12/11/2019	R214 On 06-February-20	9.87	Put	Bond Future	2793	3	2793	3	0.00
12/11/2019	R214 On 06-February-20	9.71	Put	Bond Future	3494	4	3494	4	0.00
12/11/2019	R214 On 06-February-20	10.42	Put	Bond Future	1172	1	1172	1	1,000.00
12/11/2019	R214 On 07-May-20			Bond Future	10.17	69.5576	10.1720	69.5576	0.00
12/11/2019	R214 On 07-May-20	9.76	Call	Bond Future	1690	2	1690	2	0.00
12/11/2019	R214 On 07-May-20	9.77	Call	Bond Future	1716	2	1716	2	0.00
12/11/2019	R214 On 07-May-20	9.31	Call	Bond Future	746	1	746	1	1,250.00
12/11/2019	R214 On 07-May-20	9.91	Call	Bond Future	2093	2	2093	2	1,250.00
12/11/2019	R214 On 07-May-20	10.66	Call	Bond Future	4776	5	4776	5	0.00
12/11/2019	R214 On 07-May-20	9.75	Call	Bond Future	1665	2	1665	2	0.00
12/11/2019	R214 On 07-May-20	9.75	Put	Bond Future	4450	5	4450	5	0.00
12/11/2019	R214 On 07-May-20	9.91	Put	Bond Future	3802	4	3802	4	0.00
12/11/2019	R214 On 07-May-20	9.31	Put	Bond Future	6627	7	6627	7	0.00
12/11/2019	R214 On 07-May-20	10.66	Put	Bond Future	1766	2	1766	2	1,250.00
12/11/2019	R214 On 07-May-20	9.76	Put	Bond Future	4407	5	4407	5	0.00
12/11/2019	R214 On 07-May-20	9.77	Put	Bond Future	4364	5	4364	5	0.00
12/11/2019	R214 On 06-August-20			Bond Future	10.24	70.8061	10.2417	70.8061	0.00
12/11/2019	R214 On 06-August-20	9.97	Call	Bond Future	2626	3	2626	3	0.00
12/11/2019	R214 On 06-August-20	9.98	Call	Bond Future	2656	3	2656	3	0.00
12/11/2019	R214 On 06-August-20	9.99	Call	Bond Future	2686	3	2686	3	0.00
12/11/2019	R214 On 06-August-20	9.99	Put	Bond Future	4306	4	4306	4	0.00
12/11/2019	R214 On 06-August-20	9.97	Put	Bond Future	4377	5	4377	5	0.00
12/11/2019	R214 On 06-August-20	9.98	Put	Bond Future	4342	4	4342	4	0.00
12/11/2019	R214 On 05-November-20			Bond Future	10.31	68.8306	10.3125	68.8306	0.00
12/11/2019	R214 On 05-November-20	10.25	Call	Bond Future	3942	4	3942	4	0.00
12/11/2019	R214 On 05-November-20	10.26	Call	Bond Future	3974	4	3974	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
12/11/2019	R214 On 05-November-20	10.24	Call	Bond Future	3910	4	3910	4	0.00
12/11/2019	R214 On 05-November-20	10.24	Put	Bond Future	4365	4	4365	4	0.00
12/11/2019	R214 On 05-November-20	10.25	Put	Bond Future	4334	4	4334	4	0.00
12/11/2019	R214 On 05-November-20	10.26	Put	Bond Future	4303	4	4303	4	0.00
12/11/2019	R248 On 07-November-19			Bond Future	10.01	89.9869	10.0050	89.9869	0.00
12/11/2019	R248 On 06-February-20			Bond Future	10.17	90.5606	10.1741	90.5606	93,422.00
12/11/2019	R248 On 06-February-20	9.72	Call	Bond Future	906	1	906	1	0.00
12/11/2019	R248 On 06-February-20	9.70	Call	Bond Future	857	1	857	1	0.00
12/11/2019	R248 On 06-February-20	9.71	Call	Bond Future	881	1	881	1	0.00
12/11/2019	R248 On 06-February-20	9.70	Put	Bond Future	4883	5	4883	5	0.00
12/11/2019	R248 On 06-February-20	9.72	Put	Bond Future	4756	5	4756	5	0.00
12/11/2019	R248 On 06-February-20	9.71	Put	Bond Future	4819	5	4819	5	0.00
12/11/2019	R248 On 07-May-20			Bond Future	10.25	87.7688	10.2459	87.7688	0.00
12/11/2019	R248 On 07-May-20	9.77	Call	Bond Future	1783	2	1783	2	0.00
12/11/2019	R248 On 07-May-20	9.79	Call	Bond Future	1844	2	1844	2	0.00
12/11/2019	R248 On 07-May-20	9.78	Call	Bond Future	1813	2	1813	2	0.00
12/11/2019	R248 On 07-May-20	9.78	Put	Bond Future	5716	6	5716	6	0.00
12/11/2019	R248 On 07-May-20	9.77	Put	Bond Future	5773	6	5773	6	0.00
12/11/2019	R248 On 07-May-20	9.79	Put	Bond Future	5660	6	5660	6	0.00
12/11/2019	R248 On 06-August-20			Bond Future	10.32	89.3440	10.3176	89.3440	0.00
12/11/2019	R248 On 06-August-20	9.25	Call	Bond Future	1343	1	1343	1	20,640.00
12/11/2019	R248 On 06-August-20	10.18	Call	Bond Future	4341	4	4341	4	0.00
12/11/2019	R248 On 06-August-20	10.20	Call	Bond Future	4427	4	4427	4	0.00
12/11/2019	R248 On 06-August-20	9.00	Call	Bond Future	941	1	941	1	3,000.00
12/11/2019	R248 On 06-August-20	10.19	Call	Bond Future	4384	4	4384	4	0.00
12/11/2019	R248 On 06-August-20	10.19	Put	Bond Future	5410	6	5410	6	0.00
12/11/2019	R248 On 06-August-20	10.20	Put	Bond Future	5372	6	5372	6	0.00
12/11/2019	R248 On 06-August-20	9.00	Put	Bond Future	12653	13	12653	13	0.00
12/11/2019	R248 On 06-August-20	10.18	Put	Bond Future	5448	6	5448	6	0.00
12/11/2019	R248 On 06-August-20	9.25	Put	Bond Future	10629	11	10629	11	0.00
12/11/2019	R248 On 05-November-20			Bond Future	10.39	86.5735	10.3905	86.5735	0.00
12/11/2019	R248 On 05-November-20	10.04	Call	Bond Future	3779	4	3779	4	0.00
12/11/2019	R248 On 05-November-20	10.03	Call	Bond Future	3744	4	3744	4	0.00
12/11/2019	R248 On 05-November-20	10.02	Call	Bond Future	3708	4	3708	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
12/11/2019	R248 On 05-November-20	10.03	Put	Bond Future	6660	7	6660	7	0.00
12/11/2019	R248 On 05-November-20	10.02	Put	Bond Future	6707	7	6707	7	0.00
12/11/2019	R248 On 05-November-20	10.04	Put	Bond Future	6612	7	6612	7	0.00