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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	2025 On 06-February-20			Bond Future	136.47	136.4743	136.4721	136.4743	4,913.00
02/12/2019	2025 On 07-May-20			Bond Future	138.99	138.9935	138.9913	138.9935	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
02/12/2019	2025 On 06-August-20			Bond Future	140.11	140.1169	140.1148	140.1169	0.00
02/12/2019	2025 On 05-November-20			Bond Future	142.75	142.7485	142.7464	142.7485	0.00
02/12/2019	2029 On 06-February-20			Bond Future	101.68	101.6377	101.6789	101.6377	3,860.00
02/12/2019	2029 On 07-May-20			Bond Future	102.44	102.4013	102.4432	102.4013	0.00
02/12/2019	2029 On 06-August-20			Bond Future	104.38	104.3381	104.3809	104.3381	0.00
02/12/2019	2029 On 05-November-20			Bond Future	105.20	105.1548	105.1986	105.1548	0.00
02/12/2019	2030 On 06-February-20			Bond Future	9.30	92.1606	9.2983	92.1606	78,211.00
02/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	626	1	626	1	5,820.00
02/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	933	1	933	1	0.00
02/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1231	1	1231	1	0.00
02/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	50	0	50	0	5,820.00
02/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1719	2	1719	2	0.00
02/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	958	1	958	1	0.00
02/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	984	1	984	1	0.00
02/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1826	2	1826	2	0.00
02/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1898	2	1898	2	0.00
02/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1524	1	1524	1	5,000.00
02/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5706	5	5706	5	0.00
02/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	1106	1	1106	1	5,000.00
02/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1862	2	1862	2	0.00
02/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2455	2	2455	2	0.00
02/12/2019	2030 On 07-May-20			Bond Future	9.37	93.8394	9.3720	93.8394	0.00
02/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	807	1	807	1	0.00
02/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	790	1	790	1	0.00
02/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	773	1	773	1	0.00
02/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	4328	4	4328	4	0.00
02/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4373	4	4373	4	0.00
02/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	4283	4	4283	4	0.00
02/12/2019	2030 On 06-August-20			Bond Future	9.45	91.5594	9.4473	91.5594	0.00
02/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1649	2	1649	2	0.00
02/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1700	2	1700	2	0.00
02/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1675	2	1675	2	0.00
02/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3719	4	3719	4	0.00
02/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3685	4	3685	4	0.00

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02/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3754	4	3754	4	0.00
02/12/2019	2030 On 05-November-20			Bond Future	9.52	93.2816	9.5159	93.2816	0.00
02/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	556	1	556	1	1,000.00
02/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	1828	2	1828	2	1,000.00
02/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	2776	3	2776	3	0.00
02/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	2807	3	2807	3	0.00
02/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5177	5	5177	5	0.00
02/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	1802	2	1802	2	16,000.00
02/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6450	7	6450	7	0.00
02/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	2837	3	2837	3	0.00
02/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	765	1	765	1	16,000.00
02/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4619	4	4619	4	0.00
02/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3499	3	3499	3	0.00
02/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6601	6	6601	6	0.00
02/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1760	2	1760	2	16,000.00
02/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3553	3	3553	3	0.00
02/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	2152	2	2152	2	1,000.00
02/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3526	3	3526	3	0.00
02/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4586	4	4586	4	0.00
02/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7572	7	7572	7	0.00
02/12/2019	2032 On 06-February-20			Bond Future	9.66	93.2628	9.6629	93.2628	70,493.00
02/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	755	1	755	1	0.00
02/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	779	1	779	1	0.00
02/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	732	1	732	1	0.00
02/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2616	2	2616	2	0.00
02/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2572	2	2572	2	0.00
02/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2528	2	2528	2	0.00
02/12/2019	2032 On 07-May-20			Bond Future	9.74	90.8020	9.7407	90.8020	0.00
02/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	923	1	923	1	0.00
02/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	963	1	963	1	0.00
02/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	943	1	943	1	0.00
02/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4662	5	4662	5	0.00
02/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4614	4	4614	4	0.00
02/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4710	5	4710	5	0.00

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02/12/2019	2032 On 06-August-20			Bond Future	9.82	92.4737	9.8193	92.4737	0.00
02/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	1953	2	1953	2	0.00
02/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	1980	2	1980	2	0.00
02/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2008	2	2008	2	0.00
02/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4259	4	4259	4	0.00
02/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4336	4	4336	4	0.00
02/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4297	4	4297	4	0.00
02/12/2019	2032 On 05-November-20			Bond Future	9.90	90.0543	9.8969	90.0543	0.00
02/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3160	3	3160	3	0.00
02/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8386	9	8386	9	0.00
02/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2223	2	2223	2	1,000.00
02/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3192	3	3192	3	0.00
02/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1120	1	1120	1	1,000.00
02/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3129	3	3129	3	0.00
02/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	4049	4	4049	4	0.00
02/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7356	7	7356	7	0.00
02/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1424	1	1424	1	1,000.00
02/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3986	4	3986	4	0.00
02/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	5129	5	5129	5	0.00
02/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	4017	4	4017	4	0.00
02/12/2019	2033 On 06-February-20			Bond Future	100.90	100.9586	100.9011	100.9586	6,260.00
02/12/2019	2033 On 07-May-20			Bond Future	101.57	101.6267	101.5682	101.6267	0.00
02/12/2019	2033 On 06-August-20			Bond Future	103.49	103.5489	103.4892	103.5489	0.00
02/12/2019	2033 On 05-November-20			Bond Future	104.21	104.2722	104.2116	104.2722	0.00
02/12/2019	2037 On 06-February-20			Bond Future	10.13	87.5271	10.1257	87.5271	72,568.00
02/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	551	1	551	1	0.00
02/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	533	1	533	1	0.00
02/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	514	1	514	1	0.00
02/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3922	4	3922	4	0.00
02/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3980	4	3980	4	0.00
02/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3864	4	3864	4	0.00
02/12/2019	2037 On 07-May-20			Bond Future	10.21	89.1214	10.2084	89.1214	0.00
02/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	979	1	979	1	0.00
02/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1000	1	1000	1	0.00

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02/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1022	1	1022	1	0.00
02/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5446	5	5446	5	0.00
02/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5556	5	5556	5	0.00
02/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5501	5	5501	5	0.00
02/12/2019	2037 On 06-August-20			Bond Future	10.29	86.5020	10.2932	86.5020	0.00
02/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2124	2	2124	2	0.00
02/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2153	2	2153	2	0.00
02/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2095	2	2095	2	0.00
02/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5214	5	5214	5	0.00
02/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5169	5	5169	5	0.00
02/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	5124	5	5124	5	0.00
02/12/2019	2037 On 05-November-20			Bond Future	10.37	88.1310	10.3713	88.1310	0.00
02/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3596	4	3596	4	0.00
02/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3529	4	3529	4	0.00
02/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3562	4	3562	4	0.00
02/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4938	5	4938	5	0.00
02/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4863	5	4863	5	0.00
02/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4900	5	4900	5	0.00
02/12/2019	2038 On 06-February-20			Bond Future	115.38	115.3830	115.3822	115.3830	10,721.00
02/12/2019	2038 On 07-May-20			Bond Future	117.51	117.5128	117.5122	117.5128	0.00
02/12/2019	2038 On 06-August-20			Bond Future	118.04	118.0417	118.0410	118.0417	0.00
02/12/2019	2038 On 05-November-20			Bond Future	120.26	120.2587	120.2581	120.2587	0.00
02/12/2019	2040 On 06-February-20			Bond Future	10.29	89.8298	10.2870	89.8298	50,755.00
02/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	386	0	386	0	0.00
02/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
02/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	417	1	417	1	0.00
02/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	8	0	8	0	0.00
02/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	401	1	401	1	0.00
02/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4682	4	4682	4	0.00
02/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4616	4	4616	4	0.00
02/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10832	10	10832	10	0.00
02/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4749	4	4749	4	0.00
02/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16586	16	16586	16	0.00
02/12/2019	2040 On 07-May-20			Bond Future	10.37	91.4660	10.3714	91.4660	0.00

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02/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	609	1	609	1	2,640.00
02/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1761	2	1761	2	2,640.00
02/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1099	1	1099	1	0.00
02/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1076	1	1076	1	0.00
02/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1053	1	1053	1	0.00
02/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	6127	6	6127	6	0.00
02/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	6008	6	6008	6	0.00
02/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	6067	6	6067	6	0.00
02/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4644	4	4644	4	0.00
02/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7615	7	7615	7	0.00
02/12/2019	2040 On 06-August-20			Bond Future	10.46	88.6389	10.4580	88.6389	0.00
02/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2197	2	2197	2	0.00
02/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2258	2	2258	2	0.00
02/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2227	2	2227	2	0.00
02/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5561	5	5561	5	0.00
02/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5464	5	5464	5	0.00
02/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5512	5	5512	5	0.00
02/12/2019	2040 On 05-November-20			Bond Future	10.54	90.3085	10.5379	90.3085	0.00
02/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1370	1	1370	1	2,000.00
02/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2645	3	2645	3	2,000.00
02/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3619	4	3619	4	0.00
02/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3654	4	3654	4	0.00
02/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	8825	9	8825	9	0.00
02/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3690	4	3690	4	0.00
02/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5356	5	5356	5	0.00
02/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2185	2	2185	2	2,000.00
02/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9561	9	9561	9	0.00
02/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6746	7	6746	7	0.00
02/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5315	5	5315	5	0.00
02/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5397	5	5397	5	0.00
02/12/2019	2044 On 06-February-20			Bond Future	10.36	86.4433	10.3557	86.4433	49,243.00
02/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	351	0	351	0	0.00
02/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	9	0	9	0	328.00
02/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	310	0	310	0	328.00

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02/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4016	4	4016	4	0.00
02/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	366	0	366	0	0.00
02/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	337	0	337	0	0.00
02/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	5028	5	5028	5	0.00
02/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	5169	5	5169	5	0.00
02/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	831	1	831	1	328.00
02/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	5099	5	5099	5	0.00
02/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	5312	5	5312	5	0.00
02/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10840	11	10840	11	0.00
02/12/2019	2044 On 07-May-20			Bond Future	10.44	88.0179	10.4380	88.0179	0.00
02/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4686	5	4686	5	0.00
02/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	991	1	991	1	0.00
02/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	306	0	306	0	100.00
02/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1473	2	1473	2	100.00
02/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	255	0	255	0	556.00
02/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1036	1	1036	1	0.00
02/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	414	0	414	0	129.00
02/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1445	2	1445	2	129.00
02/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6117	6	6117	6	0.00
02/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1013	1	1013	1	0.00
02/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1282	1	1282	1	556.00
02/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	5748	6	5748	6	0.00
02/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1489	1	1489	1	556.00
02/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1370	1	1370	1	100.00
02/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	10117	10	10117	10	0.00
02/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5482	5	5482	5	0.00
02/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	6132	6	6132	6	0.00
02/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	5096	5	5096	5	0.00
02/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	6194	6	6194	6	0.00
02/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8562	8	8562	8	0.00
02/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	5150	5	5150	5	0.00
02/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1921	2	1921	2	129.00
02/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9531	9	9531	9	0.00
02/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	6071	6	6071	6	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
02/12/2019	2044 On 06-August-20			Bond Future	10.52	85.2523	10.5223	85.2523	0.00
02/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1616	2	1616	2	0.00
02/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	649	1	649	1	602.00
02/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	1946	2	1946	2	602.00
02/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	327	0	327	0	140.00
02/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1142	1	1142	1	140.00
02/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1669	2	1669	2	0.00
02/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6331	7	6331	7	0.00
02/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1642	2	1642	2	0.00
02/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5563	6	5563	6	0.00
02/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2585	2	2585	2	140.00
02/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6804	7	6804	7	0.00
02/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	13133	13	13133	13	0.00
02/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	8077	8	8077	8	0.00
02/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6747	7	6747	7	0.00
02/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2232	2	2232	2	602.00
02/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	6201	6	6201	6	0.00
02/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6861	7	6861	7	0.00
02/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	10220	10	10220	10	0.00
02/12/2019	2044 On 05-November-20			Bond Future	10.60	86.8583	10.6001	86.8583	0.00
02/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2410	3	2410	3	0.00
02/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8045	8	8045	8	0.00
02/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1772	2	1772	2	1,815.00
02/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3624	4	3624	4	0.00
02/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8287	9	8287	9	0.00
02/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2439	3	2439	3	568.00
02/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3694	4	3694	4	0.00
02/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	965	1	965	1	568.00
02/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7045	7	7045	7	0.00
02/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	508	1	508	1	1,815.00
02/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2586	3	2586	3	1,815.00
02/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3659	4	3659	4	0.00
02/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5553	5	5553	5	0.00
02/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	7089	7	7089	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5511	5	5511	5	0.00
02/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2982	3	2982	3	1,815.00
02/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2480	2	2480	2	1,815.00
02/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	15208	15	15208	15	0.00
02/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11730	11	11730	11	0.00
02/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7402	7	7402	7	0.00
02/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8764	9	8764	9	0.00
02/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5595	5	5595	5	0.00
02/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7349	7	7349	7	0.00
02/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2569	2	2569	2	568.00
02/12/2019	2046 On 06-February-20			Bond Future	106.81	106.4355	106.8145	106.4355	11,575.00
02/12/2019	2046 On 07-May-20			Bond Future	107.04	106.6520	107.0381	106.6520	0.00
02/12/2019	2046 On 06-August-20			Bond Future	109.06	108.6691	109.0625	108.6691	0.00
02/12/2019	2046 On 05-November-20			Bond Future	109.31	108.9143	109.3150	108.9143	0.00
02/12/2019	2050 On 06-February-20			Bond Future	108.58	108.1571	108.5827	108.1571	11,755.00
02/12/2019	2050 On 07-May-20			Bond Future	110.59	110.1535	110.5872	110.1535	0.00
02/12/2019	2050 On 06-August-20			Bond Future	110.80	110.3567	110.7986	110.3567	0.00
02/12/2019	2050 On 05-November-20			Bond Future	112.88	112.4295	112.8797	112.4295	0.00
02/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	AL37 On 06-February-20			Index Future	676.79	677.3960	676.7890	677.3960	0.00
02/12/2019	AL37 On 07-May-20			Index Future	689.12	689.7360	689.1190	689.7360	0.00
02/12/2019	AL37 On 06-August-20			Index Future	701.86	702.4830	701.8560	702.4830	0.00
02/12/2019	AL7T On 06-February-20			Index Future	778.65	780.1390	778.6500	780.1390	0.00
02/12/2019	AL7T On 07-May-20			Index Future	792.84	794.3510	792.8350	794.3510	0.00
02/12/2019	AL7T On 06-August-20			Index Future	807.49	809.0310	807.4890	809.0310	0.00
02/12/2019	ALBI On 06-February-20			Index Future	693.11	694.8990	693.1130	694.8990	414.00
02/12/2019	ALBI On 07-May-20			Index Future	705.74	707.5580	705.7410	707.5580	0.00
02/12/2019	ALBI On 06-August-20			Index Future	718.78	720.6340	718.7840	720.6340	0.00
02/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C025 On 31-January-25			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
02/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2019	ES33 On 06-February-20			Bond Future	11.17	77.9277	11.1742	77.9277	350.00
02/12/2019	ES33 On 07-May-20			Bond Future	11.30	75.5536	11.2987	75.5536	0.00
02/12/2019	ES33 On 06-August-20			Bond Future	11.43	76.9415	11.4259	76.9415	0.00
02/12/2019	ES33 On 05-November-20			Bond Future	11.56	74.5995	11.5552	74.5995	0.00
02/12/2019	ES42 On 06-February-20			Bond Future	11.52	78.7508	11.5204	78.7508	4,919.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2019	ES42 On 07-May-20			Bond Future	11.64	75.9210	11.6446	75.9210	0.00
02/12/2019	ES42 On 06-August-20			Bond Future	11.77	77.3147	11.7697	77.3147	0.00
02/12/2019	ES42 On 05-November-20			Bond Future	11.90	74.5099	11.8960	74.5099	0.00
02/12/2019	GOVI On 06-February-20			GOVI	685.23	687.0560	685.2300	687.0560	1,242.00
02/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	179000	16	179000	16	0.00
02/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	179200	16	179200	16	0.00
02/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	179100	16	179100	16	0.00
02/12/2019	GOVI On 07-May-20			GOVI	697.71	699.5720	697.7140	699.5720	0.00
02/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	222860	20	222860	20	0.00
02/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	222660	20	222660	20	0.00
02/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	222760	20	222760	20	0.00
02/12/2019	GOVI On 06-August-20			GOVI	710.61	712.5000	710.6090	712.5000	0.00
02/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
02/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	175210	16	175210	16	0.00
02/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	175110	16	175110	16	0.00
02/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	175310	16	175310	16	0.00
02/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2019	IGOV On 06-February-20			Index Future	258.83	258.7060	258.8320	258.7060	1,011.00
02/12/2019	IGOV On 07-May-20			Index Future	263.61	263.4820	263.6100	263.4820	47.00
02/12/2019	IGOV On 06-August-20			Index Future	268.54	268.4120	268.5440	268.4120	0.00
02/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
02/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
02/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.07	102.0600	102.0700	102.0600	0.00
02/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
02/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.56	95.5600	95.5600	95.5600	0.00
02/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.57	94.5700	94.5700	94.5700	0.00

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02/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.53	93.5300	93.5300	93.5300	0.00
02/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.46	93.4600	93.4600	93.4600	0.00
02/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.44	95.4400	95.4400	95.4400	51.00
02/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.40	95.3900	95.4000	95.3900	0.00
02/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.39	96.3800	96.3900	96.3800	0.00
02/12/2019	IS05 On 20-September-22			Interest Rate Swap	100.17	100.1400	100.1700	100.1400	0.00
02/12/2019	IS05 On 20-December-22			Interest Rate Swap	101.26	101.2300	101.2600	101.2300	0.00
02/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.39	94.3600	94.3900	94.3600	0.00
02/12/2019	IS05 On 20-June-23			Interest Rate Swap	100.32	100.3000	100.3200	100.3000	0.00
02/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
02/12/2019	IS10 On 17-December-25			Interest Rate Swap	91.32	91.2700	91.3200	91.2700	0.00
02/12/2019	IS10 On 16-March-26			Interest Rate Swap	88.20	88.1400	88.2000	88.1400	0.00
02/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.86	86.7900	86.8600	86.7900	0.00
02/12/2019	IS10 On 21-September-26			Interest Rate Swap	89.02	88.9400	89.0200	88.9400	0.00
02/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.87	92.7800	92.8700	92.7800	0.00
02/12/2019	IS10 On 15-March-27			Interest Rate Swap	91.39	91.2800	91.3900	91.2800	0.00
02/12/2019	IS10 On 21-June-27			Interest Rate Swap	93.49	93.3600	93.4900	93.3600	0.00
02/12/2019	IS10 On 20-September-27			Interest Rate Swap	99.04	98.8900	99.0400	98.8900	0.00
02/12/2019	IS10 On 20-December-27			Interest Rate Swap	99.41	99.2500	99.4100	99.2500	0.00
02/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.79	92.6500	92.7900	92.6500	0.00
02/12/2019	IS10 On 20-June-28			Interest Rate Swap	100.16	100.0400	100.1600	100.0400	0.00
02/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
02/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/12/2019	R023 On 06-February-20			Bond Future	7.48	104.3102	7.4816	104.3102	42,651.00
02/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	476	1	476	1	0.00
02/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	509	1	509	1	0.00
02/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	492	1	492	1	0.00
02/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	362	0	362	0	0.00
02/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	351	0	351	0	0.00
02/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	372	0	372	0	0.00
02/12/2019	R023 On 07-May-20			Bond Future	7.49	102.2779	7.4853	102.2779	13,512.00
02/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	110	0	110	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
02/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	115	0	115	0	0.00
02/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	105	0	105	0	0.00
02/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1605	2	1605	2	0.00
02/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1584	2	1584	2	0.00
02/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1564	1	1564	1	0.00
02/12/2019	R023 On 06-August-20			Bond Future	7.47	104.1675	7.4748	104.1675	0.00
02/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	552	1	552	1	0.00
02/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	574	1	574	1	0.00
02/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	563	1	563	1	0.00
02/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	1023	1	1023	1	0.00
02/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	1034	1	1034	1	0.00
02/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	1046	1	1046	1	0.00
02/12/2019	R023 On 05-November-20			Bond Future	7.46	102.1898	7.4636	102.1898	0.00
02/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	915	1	915	1	0.00
02/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	903	1	903	1	0.00
02/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	928	1	928	1	0.00
02/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	931	1	931	1	0.00
02/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	923	1	923	1	0.00
02/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	914	1	914	1	0.00
02/12/2019	R035 On 06-February-20			Bond Future	9.97	95.9440	9.9687	95.9440	118,772.00
02/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	667	1	667	1	0.00
02/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	645	1	645	1	0.00
02/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	624	1	624	1	0.00
02/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3422	3	3422	3	0.00
02/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3314	3	3314	3	0.00
02/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3368	3	3368	3	0.00
02/12/2019	R035 On 07-May-20			Bond Future	10.05	93.1884	10.0472	93.1884	0.00
02/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	439	1	439	1	5,000.00
02/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1796	2	1796	2	5,000.00
02/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1066	1	1066	1	0.00
02/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	1886	2	1886	2	3,530.00
02/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	533	1	533	1	3,530.00
02/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1111	1	1111	1	0.00
02/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	5980	6	5980	6	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
02/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1088	1	1088	1	0.00
02/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5076	5	5076	5	0.00
02/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3948	4	3948	4	0.00
02/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5314	5	5314	5	0.00
02/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3817	4	3817	4	0.00
02/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	5208	5	5208	5	0.00
02/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	7026	7	7026	7	0.00
02/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1172	1	1172	1	5,000.00
02/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5261	5	5261	5	0.00
02/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1463	1	1463	1	3,530.00
02/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7484	7	7484	7	0.00
02/12/2019	R035 On 06-August-20			Bond Future	10.13	94.9036	10.1263	94.9036	0.00
02/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	608	1	608	1	24,761.00
02/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2762	3	2762	3	0.00
02/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	378	0	378	0	3,000.00
02/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2730	3	2730	3	0.00
02/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2795	3	2795	3	0.00
02/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4264	4	4264	4	0.00
02/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	4186	4	4186	4	0.00
02/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10820	10	10820	10	0.00
02/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	9029	9	9029	9	0.00
02/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	4225	4	4225	4	0.00
02/12/2019	R035 On 05-November-20			Bond Future	10.21	92.1878	10.2076	92.1878	0.00
02/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4557	5	4557	5	0.00
02/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4519	5	4519	5	0.00
02/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4595	5	4595	5	0.00
02/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3748	4	3748	4	0.00
02/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3718	4	3718	4	0.00
02/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3688	4	3688	4	0.00
02/12/2019	R186 On 06-February-20			Bond Future	8.52	111.7712	8.5182	111.7712	104,388.00
02/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1219	1	1219	1	0.00
02/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	318	0	318	0	821.00
02/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1279	1	1279	1	0.00
02/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1076	1	1076	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
02/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	2904	3	2904	3	0.00
02/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1248	1	1248	1	0.00
02/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	1021	1	1021	1	0.00
02/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	997	1	997	1	0.00
02/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	321	0	321	0	821.00
02/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	1175	1	1175	1	821.00
02/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2569	2	2569	2	0.00
02/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	1046	1	1046	1	0.00
02/12/2019	R186 On 07-May-20			Bond Future	8.58	113.8073	8.5761	113.8073	1,650.00
02/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1584	2	1584	2	0.00
02/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	691	1	691	1	0.00
02/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	2950	3	2950	3	0.00
02/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	438	0	438	0	0.00
02/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1065	1	1065	1	6,000.00
02/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	708	1	708	1	0.00
02/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	178	0	178	0	6,000.00
02/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	675	1	675	1	0.00
02/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3383	3	3383	3	0.00
02/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5477	5	5477	5	0.00
02/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	1106	1	1106	1	6,000.00
02/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	3307	3	3307	3	0.00
02/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	4074	4	4074	4	2,500.00
02/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2639	3	2639	3	0.00
02/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	3345	3	3345	3	0.00
02/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1986	2	1986	2	23,208.00
02/12/2019	R186 On 06-August-20			Bond Future	8.63	110.6018	8.6339	110.6018	0.00
02/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1393	1	1393	1	0.00
02/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1419	2	1419	2	0.00
02/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1367	1	1367	1	0.00
02/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2773	3	2773	3	0.00
02/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2747	3	2747	3	0.00
02/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2721	3	2721	3	0.00
02/12/2019	R186 On 05-November-20			Bond Future	8.69	112.6802	8.6888	112.6802	0.00
02/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2409	3	2409	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2379	2	2379	2	0.00
02/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2350	2	2350	2	0.00
02/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2570	2	2570	2	0.00
02/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2590	3	2590	3	0.00
02/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2550	2	2550	2	0.00
02/12/2019	R197 On 06-February-20			Bond Future	301.76	301.7628	301.7556	301.7628	2,540.00
02/12/2019	R197 On 07-May-20			Bond Future	307.33	307.3331	307.3260	307.3331	0.00
02/12/2019	R197 On 06-August-20			Bond Future	305.34	305.3519	305.3448	305.3519	0.00
02/12/2019	R197 On 05-November-20			Bond Future	311.08	311.0867	311.0796	311.0867	0.00
02/12/2019	R202 On 06-February-20			Bond Future	226.66	226.9082	226.6578	226.9082	8,500.00
02/12/2019	R202 On 07-May-20			Bond Future	230.84	231.0968	230.8418	231.0968	0.00
02/12/2019	R202 On 06-August-20			Bond Future	231.07	231.3279	231.0684	231.3279	0.00
02/12/2019	R202 On 05-November-20			Bond Future	235.41	235.6726	235.4081	235.6726	0.00
02/12/2019	R208 On 06-February-20			Bond Future	6.60	102.6279	6.5958	102.6279	11,695.00
02/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	494	0	494	0	0.00
02/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	515	1	515	1	0.00
02/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	505	1	505	1	0.00
02/12/2019	R208 On 07-May-20			Bond Future	6.36	101.0940	6.3639	101.0940	0.00
02/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1337	1	1337	1	0.00
02/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1346	1	1346	1	0.00
02/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1328	1	1328	1	0.00
02/12/2019	R208 On 06-August-20			Bond Future	5.90	102.9657	5.9038	102.9657	0.00
02/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	41	0	41	0	0.00
02/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	43	0	43	0	0.00
02/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	39	0	39	0	0.00
02/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	259	0	259	0	0.00
02/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	255	0	255	0	0.00
02/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	250	0	250	0	0.00

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02/12/2019	R208 On 05-November-20			Bond Future	4.81	101.4897	4.8125	101.4897	0.00
02/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	90	0	90	0	0.00
02/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	88	0	88	0	0.00
02/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	86	0	86	0	0.00
02/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	100	0	100	0	0.00
02/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	102	0	102	0	0.00
02/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	99	0	99	0	0.00
02/12/2019	R209 On 06-February-20			Bond Future	9.98	72.9133	9.9849	72.9133	106,341.00
02/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	403	0	403	0	0.00
02/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	267	0	267	0	7,500.00
02/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	418	1	418	1	0.00
02/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	389	0	389	0	0.00
02/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3472	3	3472	3	0.00
02/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3420	3	3420	3	0.00
02/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	4010	4	4010	4	0.00
02/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3369	3	3369	3	0.00
02/12/2019	R209 On 07-May-20			Bond Future	10.06	71.0902	10.0584	71.0902	0.00
02/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	873	1	873	1	0.00
02/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	910	1	910	1	0.00
02/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	891	1	891	1	0.00
02/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4673	4	4673	4	0.00
02/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4626	4	4626	4	0.00
02/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4720	5	4720	5	0.00
02/12/2019	R209 On 06-August-20			Bond Future	10.13	72.3984	10.1323	72.3984	0.00
02/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
02/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37300	37	37300	37	0.00
02/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37408	37	37408	37	0.00
02/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	37191	37	37191	37	0.00
02/12/2019	R209 On 05-November-20			Bond Future	10.20	70.6103	10.2048	70.6103	0.00
02/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	2910	3	2910	3	0.00
02/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	2971	3	2971	3	0.00
02/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	2940	3	2940	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	4110	4	4110	4	0.00
02/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	4080	4	4080	4	0.00
02/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4141	4	4141	4	0.00
02/12/2019	R210 On 06-February-20			Bond Future	188.73	188.7301	188.7276	188.7301	1,772.00
02/12/2019	R210 On 07-May-20			Bond Future	189.56	189.5638	189.5615	189.5638	0.00
02/12/2019	R210 On 06-August-20			Bond Future	193.15	193.1491	193.1468	193.1491	0.00
02/12/2019	R210 On 05-November-20			Bond Future	194.05	194.0545	194.0522	194.0545	0.00
02/12/2019	R212 On 06-February-20			Bond Future	161.72	161.7591	161.7208	161.7591	7,963.00
02/12/2019	R212 On 07-May-20			Bond Future	164.71	164.7449	164.7060	164.7449	0.00
02/12/2019	R212 On 06-August-20			Bond Future	165.53	165.5669	165.5274	165.5669	0.00
02/12/2019	R212 On 05-November-20			Bond Future	168.64	168.6764	168.6363	168.6764	0.00
02/12/2019	R213 On 06-February-20			Bond Future	9.53	86.3583	9.5284	86.3583	24,118.00
02/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	742	1	742	1	0.00
02/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	721	1	721	1	0.00
02/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	701	1	701	1	0.00
02/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	2279	2	2279	2	0.00
02/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	2319	2	2319	2	0.00
02/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	2239	2	2239	2	0.00
02/12/2019	R213 On 07-May-20			Bond Future	9.60	84.3796	9.5999	84.3796	0.00
02/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	784	1	784	1	0.00
02/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	801	1	801	1	0.00
02/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	818	1	818	1	0.00
02/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	4307	4	4307	4	0.00
02/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4396	4	4396	4	0.00
02/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4351	4	4351	4	0.00
02/12/2019	R213 On 06-August-20			Bond Future	9.67	85.9336	9.6716	85.9336	0.00
02/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1618	2	1618	2	0.00
02/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1668	2	1668	2	0.00
02/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1643	2	1643	2	0.00
02/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3816	4	3816	4	0.00
02/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3782	4	3782	4	0.00
02/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3851	4	3851	4	0.00
02/12/2019	R213 On 05-November-20			Bond Future	9.75	83.9993	9.7462	83.9993	0.00
02/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	2763	3	2763	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	2793	3	2793	3	0.00
02/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	2823	3	2823	3	0.00
02/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3596	3	3596	3	0.00
02/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3651	4	3651	4	0.00
02/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3624	4	3624	4	0.00
02/12/2019	R214 On 06-February-20			Bond Future	10.25	71.1049	10.2496	71.1049	17,680.00
02/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	349	0	349	0	0.00
02/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	376	0	376	0	0.00
02/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2193	2	2193	2	0.00
02/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	159	0	159	0	1,000.00
02/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	604	1	604	1	1,000.00
02/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	362	0	362	0	0.00
02/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3849	4	3849	4	0.00
02/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	5036	5	5036	5	0.00
02/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3794	4	3794	4	0.00
02/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	3074	3	3074	3	0.00
02/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3904	4	3904	4	0.00
02/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	1129	1	1129	1	1,000.00
02/12/2019	R214 On 07-May-20			Bond Future	10.32	69.1019	10.3231	69.1019	0.00
02/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1043	1	1043	1	0.00
02/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1064	1	1064	1	0.00
02/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	353	0	353	0	1,250.00
02/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1378	2	1378	2	1,250.00
02/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	3786	4	3786	4	0.00
02/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1023	1	1023	1	0.00
02/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4763	5	4763	5	0.00
02/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	4041	4	4041	4	0.00
02/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	7190	7	7190	7	0.00
02/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1731	2	1731	2	1,250.00
02/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4715	5	4715	5	0.00
02/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4668	4	4668	4	0.00
02/12/2019	R214 On 06-August-20			Bond Future	10.40	70.3733	10.3970	70.3733	0.00
02/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	1841	2	1841	2	0.00
02/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	1868	2	1868	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
02/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	1894	2	1894	2	0.00
02/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4485	4	4485	4	0.00
02/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4563	4	4563	4	0.00
02/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4524	4	4524	4	0.00
02/12/2019	R214 On 05-November-20			Bond Future	10.47	68.4011	10.4723	68.4011	0.00
02/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3061	3	3061	3	0.00
02/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3092	3	3092	3	0.00
02/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3031	3	3031	3	0.00
02/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4473	4	4473	4	0.00
02/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4440	4	4440	4	0.00
02/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4408	4	4408	4	0.00
02/12/2019	R248 On 06-February-20			Bond Future	10.33	89.9157	10.3264	89.9157	94,080.00
02/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	313	0	313	0	0.00
02/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	286	0	286	0	0.00
02/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	299	0	299	0	0.00
02/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5540	5	5540	5	0.00
02/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5390	5	5390	5	0.00
02/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5464	5	5464	5	0.00
02/12/2019	R248 On 07-May-20			Bond Future	10.40	87.1137	10.4022	87.1137	0.00
02/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1019	1	1019	1	0.00
02/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1066	1	1066	1	0.00
02/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1043	1	1043	1	0.00
02/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	6189	6	6189	6	0.00
02/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6253	6	6253	6	0.00
02/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	6126	6	6126	6	0.00
02/12/2019	R248 On 06-August-20			Bond Future	10.48	88.7163	10.4785	88.7163	0.00
02/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	562	1	562	1	20,640.00
02/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2736	3	2736	3	0.00
02/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2806	3	2806	3	0.00
02/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	337	0	337	0	3,000.00
02/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2771	3	2771	3	0.00
02/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	5060	5	5060	5	0.00
02/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	5014	5	5014	5	0.00
02/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13313	13	13313	13	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
02/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	5106	5	5106	5	0.00
02/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	11112	11	11112	11	0.00
02/12/2019	R248 On 05-November-20			Bond Future	10.56	85.9483	10.5562	85.9483	0.00
02/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2803	3	2803	3	0.00
02/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2771	3	2771	3	0.00
02/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2740	3	2740	3	0.00
02/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6972	7	6972	7	0.00
02/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	7024	7	7024	7	0.00
02/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6920	7	6920	7	0.00