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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
05/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	2025 On 06-February-20			Bond Future	136.24	136.4094	136.2426	136.4094	4,913.00
05/12/2019	2025 On 07-May-20			Bond Future	138.76	138.9308	138.7610	138.9308	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
05/12/2019	2025 On 06-August-20			Bond Future	139.88	140.0559	139.8831	140.0559	0.00
05/12/2019	2025 On 05-November-20			Bond Future	142.51	142.6868	142.5107	142.6868	0.00
05/12/2019	2029 On 06-February-20			Bond Future	101.63	101.5909	101.6320	101.5909	3,765.00
05/12/2019	2029 On 07-May-20			Bond Future	102.40	102.3589	102.4008	102.3589	0.00
05/12/2019	2029 On 06-August-20			Bond Future	104.34	104.2943	104.3370	104.2943	0.00
05/12/2019	2029 On 05-November-20			Bond Future	105.16	105.1134	105.1570	105.1134	0.00
05/12/2019	2030 On 06-February-20			Bond Future	9.26	92.3421	9.2582	92.3421	77,736.00
05/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	665	1	665	1	5,820.00
05/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1308	1	1308	1	0.00
05/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	52	0	52	0	5,820.00
05/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	992	1	992	1	0.00
05/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1822	2	1822	2	0.00
05/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1019	1	1019	1	0.00
05/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1046	1	1046	1	0.00
05/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1644	2	1644	2	0.00
05/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1713	2	1713	2	0.00
05/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1357	1	1357	1	5,000.00
05/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5464	5	5464	5	0.00
05/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	966	1	966	1	5,000.00
05/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1679	2	1679	2	0.00
05/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2251	2	2251	2	0.00
05/12/2019	2030 On 07-May-20			Bond Future	9.33	94.0265	9.3299	94.0265	0.00
05/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	819	1	819	1	0.00
05/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	801	1	801	1	0.00
05/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	783	1	783	1	0.00
05/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	4088	4	4088	4	0.00
05/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4133	4	4133	4	0.00
05/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	4044	4	4044	4	0.00
05/12/2019	2030 On 06-August-20			Bond Future	9.40	91.7494	9.4036	91.7494	0.00
05/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1758	2	1758	2	0.00
05/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1811	2	1811	2	0.00
05/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1785	2	1785	2	0.00
05/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3575	3	3575	3	0.00
05/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3542	3	3542	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
05/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3609	4	3609	4	0.00
05/12/2019	2030 On 05-November-20			Bond Future	9.47	93.4753	9.4703	93.4753	0.00
05/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	599	1	599	1	1,000.00
05/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	1927	2	1927	2	1,000.00
05/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	2906	3	2906	3	0.00
05/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1191	1	1191	1	3,000.00
05/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5357	5	5357	5	0.00
05/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	2937	3	2937	3	0.00
05/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7073	7	7073	7	0.00
05/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2453	3	2453	3	3,000.00
05/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	820	1	820	1	16,000.00
05/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	1901	2	1901	2	16,000.00
05/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6646	7	6646	7	0.00
05/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	2969	3	2969	3	0.00
05/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3371	3	3371	3	0.00
05/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4459	4	4459	4	0.00
05/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6396	6	6396	6	0.00
05/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1596	2	1596	2	3,000.00
05/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3423	3	3423	3	0.00
05/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5545	5	5545	5	0.00
05/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3838	4	3838	4	0.00
05/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1697	2	1697	2	16,000.00
05/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3397	3	3397	3	0.00
05/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	2072	2	2072	2	1,000.00
05/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4426	4	4426	4	0.00
05/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7356	7	7356	7	0.00
05/12/2019	2032 On 06-February-20			Bond Future	9.63	93.4616	9.6276	93.4616	70,493.00
05/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	797	1	797	1	0.00
05/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	821	1	821	1	0.00
05/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	773	1	773	1	0.00
05/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2424	2	2424	2	0.00
05/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2381	2	2381	2	0.00
05/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2338	2	2338	2	0.00
05/12/2019	2032 On 07-May-20			Bond Future	9.70	91.0066	9.7038	91.0066	0.00

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05/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1011	1	1011	1	0.00
05/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1053	1	1053	1	0.00
05/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1032	1	1032	1	0.00
05/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4512	4	4512	4	0.00
05/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4465	4	4465	4	0.00
05/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4559	4	4559	4	0.00
05/12/2019	2032 On 06-August-20			Bond Future	9.78	92.6815	9.7811	92.6815	0.00
05/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2073	2	2073	2	0.00
05/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2101	2	2101	2	0.00
05/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2129	2	2129	2	0.00
05/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4138	4	4138	4	0.00
05/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4213	4	4213	4	0.00
05/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4175	4	4175	4	0.00
05/12/2019	2032 On 05-November-20			Bond Future	9.86	90.2662	9.8572	90.2662	0.00
05/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3292	3	3292	3	0.00
05/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8601	9	8601	9	0.00
05/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8226	8	8226	8	0.00
05/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1507	2	1507	2	3,000.00
05/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2821	3	2821	3	3,000.00
05/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2328	2	2328	2	1,000.00
05/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3325	3	3325	3	0.00
05/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1184	1	1184	1	1,000.00
05/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3260	3	3260	3	0.00
05/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3933	4	3933	4	0.00
05/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6345	6	6345	6	0.00
05/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7172	7	7172	7	0.00
05/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1392	1	1392	1	1,000.00
05/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4986	5	4986	5	0.00
05/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3872	4	3872	4	0.00
05/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4384	4	4384	4	0.00
05/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3902	4	3902	4	0.00
05/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1519	1	1519	1	3,000.00
05/12/2019	2033 On 06-February-20			Bond Future	100.96	100.9567	100.9560	100.9567	6,260.00
05/12/2019	2033 On 07-May-20			Bond Future	101.63	101.6306	101.6299	101.6306	0.00

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05/12/2019	2033 On 06-August-20			Bond Future	103.55	103.5523	103.5516	103.5523	0.00
05/12/2019	2033 On 05-November-20			Bond Future	104.28	104.2790	104.2785	104.2790	0.00
05/12/2019	2037 On 06-February-20			Bond Future	10.11	87.4865	10.1107	87.4865	76,213.00
05/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	488	1	488	1	0.00
05/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	470	1	470	1	0.00
05/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	452	0	452	0	0.00
05/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3751	4	3751	4	0.00
05/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3810	4	3810	4	0.00
05/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3692	4	3692	4	0.00
05/12/2019	2037 On 07-May-20			Bond Future	10.19	89.0822	10.1926	89.0822	0.00
05/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1045	1	1045	1	0.00
05/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1068	1	1068	1	0.00
05/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1090	1	1090	1	0.00
05/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5402	5	5402	5	0.00
05/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5510	5	5510	5	0.00
05/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5456	5	5456	5	0.00
05/12/2019	2037 On 06-August-20			Bond Future	10.28	86.4616	10.2770	86.4616	0.00
05/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2212	2	2212	2	0.00
05/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2242	2	2242	2	0.00
05/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2183	2	2183	2	0.00
05/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5189	5	5189	5	0.00
05/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5144	5	5144	5	0.00
05/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	5100	5	5100	5	0.00
05/12/2019	2037 On 05-November-20			Bond Future	10.35	88.0900	10.3545	88.0900	0.00
05/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3605	4	3605	4	0.00
05/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3537	4	3537	4	0.00
05/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3571	4	3571	4	0.00
05/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4830	5	4830	5	0.00
05/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4756	5	4756	5	0.00
05/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4793	5	4793	5	0.00
05/12/2019	2038 On 06-February-20			Bond Future	115.72	115.7222	115.7212	115.7222	10,814.00
05/12/2019	2038 On 07-May-20			Bond Future	117.86	117.8611	117.8603	117.8611	0.00
05/12/2019	2038 On 06-August-20			Bond Future	118.40	118.4002	118.3994	118.4002	0.00
05/12/2019	2038 On 05-November-20			Bond Future	120.62	120.6240	120.6234	120.6240	0.00

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05/12/2019	2040 On 06-February-20			Bond Future	10.26	89.8664	10.2618	89.8664	52,705.00
05/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	397	0	397	0	0.00
05/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
05/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	430	0	430	0	0.00
05/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	8	0	8	0	0.00
05/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	414	0	414	0	0.00
05/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4500	4	4500	4	0.00
05/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4434	4	4434	4	0.00
05/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10638	10	10638	10	0.00
05/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4567	4	4567	4	0.00
05/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16392	16	16392	16	0.00
05/12/2019	2040 On 07-May-20			Bond Future	10.35	91.5056	10.3450	91.5056	0.00
05/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	602	1	602	1	2,640.00
05/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1788	2	1788	2	2,640.00
05/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1100	1	1100	1	0.00
05/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1077	1	1077	1	0.00
05/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1053	1	1053	1	0.00
05/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5927	6	5927	6	0.00
05/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5809	6	5809	6	0.00
05/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5868	6	5868	6	0.00
05/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4471	4	4471	4	0.00
05/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7408	7	7408	7	0.00
05/12/2019	2040 On 06-August-20			Bond Future	10.43	88.6786	10.4308	88.6786	0.00
05/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2320	2	2320	2	0.00
05/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2383	2	2383	2	0.00
05/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2351	2	2351	2	0.00
05/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5480	5	5480	5	0.00
05/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5385	5	5385	5	0.00
05/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5432	5	5432	5	0.00
05/12/2019	2040 On 05-November-20			Bond Future	10.51	90.3492	10.5097	90.3492	0.00
05/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	1995	2	1995	2	2,000.00
05/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3510	4	3510	4	2,000.00
05/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1450	2	1450	2	2,000.00
05/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2759	3	2759	3	2,000.00

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05/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3755	4	3755	4	0.00
05/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	9914	10	9914	10	0.00
05/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3790	4	3790	4	0.00
05/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9008	9	9008	9	0.00
05/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3826	4	3826	4	0.00
05/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5284	5	5284	5	0.00
05/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2159	2	2159	2	2,000.00
05/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9433	9	9433	9	0.00
05/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6652	7	6652	7	0.00
05/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5244	5	5244	5	0.00
05/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1787	2	1787	2	2,000.00
05/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5613	5	5613	5	0.00
05/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5324	5	5324	5	0.00
05/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	8062	8	8062	8	0.00
05/12/2019	2044 On 06-February-20			Bond Future	10.34	86.5594	10.3407	86.5594	50,218.00
05/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	293	0	293	0	0.00
05/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	9	0	9	0	328.00
05/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	257	0	257	0	328.00
05/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	307	0	307	0	0.00
05/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4004	4	4004	4	0.00
05/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	280	0	280	0	0.00
05/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4854	5	4854	5	0.00
05/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4997	5	4997	5	0.00
05/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	703	1	703	1	328.00
05/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4925	5	4925	5	0.00
05/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	5144	5	5144	5	0.00
05/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10724	10	10724	10	0.00
05/12/2019	2044 On 07-May-20			Bond Future	10.42	88.1381	10.4222	88.1381	0.00
05/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4799	5	4799	5	0.00
05/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1059	1	1059	1	0.00
05/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	342	0	342	0	100.00
05/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1552	2	1552	2	100.00
05/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	287	0	287	0	556.00
05/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1105	1	1105	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
05/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	458	1	458	1	129.00
05/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1523	2	1523	2	129.00
05/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6233	6	6233	6	0.00
05/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1357	1	1357	1	556.00
05/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	5863	6	5863	6	0.00
05/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1082	1	1082	1	0.00
05/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1484	1	1484	1	556.00
05/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1366	1	1366	1	100.00
05/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	10029	10	10029	10	0.00
05/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5437	5	5437	5	0.00
05/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	6081	6	6081	6	0.00
05/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	5055	5	5055	5	0.00
05/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	6142	6	6142	6	0.00
05/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8486	8	8486	8	0.00
05/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	5109	5	5109	5	0.00
05/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1914	2	1914	2	129.00
05/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9447	9	9447	9	0.00
05/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	6020	6	6020	6	0.00
05/12/2019	2044 On 06-August-20			Bond Future	10.51	85.3743	10.5062	85.3743	0.00
05/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	699	1	699	1	602.00
05/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1697	2	1697	2	0.00
05/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2032	2	2032	2	602.00
05/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	359	0	359	0	140.00
05/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1211	1	1211	1	140.00
05/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1750	2	1750	2	0.00
05/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6452	7	6452	7	0.00
05/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5682	6	5682	6	0.00
05/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1723	2	1723	2	0.00
05/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6763	7	6763	7	0.00
05/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2582	2	2582	2	140.00
05/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	13043	13	13043	13	0.00
05/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	8024	8	8024	8	0.00
05/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6707	6	6707	6	0.00
05/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2231	2	2231	2	602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6819	7	6819	7	0.00
05/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	6166	6	6166	6	0.00
05/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	10149	10	10149	10	0.00
05/12/2019	2044 On 05-November-20			Bond Future	10.58	86.9827	10.5834	86.9827	0.00
05/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2392	3	2392	3	0.00
05/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1757	2	1757	2	1,815.00
05/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8034	8	8034	8	0.00
05/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3624	4	3624	4	0.00
05/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2421	3	2421	3	568.00
05/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3695	4	3695	4	0.00
05/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8277	9	8277	9	0.00
05/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1011	1	1011	1	568.00
05/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7035	7	7035	7	0.00
05/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	538	1	538	1	1,815.00
05/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2570	3	2570	3	1,815.00
05/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3659	4	3659	4	0.00
05/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5429	5	5429	5	0.00
05/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6949	7	6949	7	0.00
05/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5388	5	5388	5	0.00
05/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2849	3	2849	3	1,815.00
05/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2345	2	2345	2	1,815.00
05/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	15114	15	15114	15	0.00
05/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8625	8	8625	8	0.00
05/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11651	11	11651	11	0.00
05/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7260	7	7260	7	0.00
05/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5471	5	5471	5	0.00
05/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2433	2	2433	2	568.00
05/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7207	7	7207	7	0.00
05/12/2019	2046 On 06-February-20			Bond Future	106.43	107.1948	106.4342	107.1948	11,575.00
05/12/2019	2046 On 07-May-20			Bond Future	106.66	107.4322	106.6578	107.4322	0.00
05/12/2019	2046 On 06-August-20			Bond Future	108.67	109.4636	108.6746	109.4636	0.00
05/12/2019	2046 On 05-November-20			Bond Future	108.92	109.7284	108.9246	109.7284	0.00
05/12/2019	2050 On 06-February-20			Bond Future	108.80	108.6889	108.7954	108.6889	11,827.00
05/12/2019	2050 On 07-May-20			Bond Future	110.81	110.6980	110.8064	110.6980	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
05/12/2019	2050 On 06-August-20			Bond Future	111.03	110.9156	111.0261	110.9156	0.00
05/12/2019	2050 On 05-November-20			Bond Future	113.11	112.9990	113.1116	112.9990	0.00
05/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	AL37 On 06-February-20			Index Future	679.07	678.6190	679.0730	678.6190	0.00
05/12/2019	AL37 On 07-May-20			Index Future	691.46	690.9970	691.4610	690.9970	0.00
05/12/2019	AL37 On 06-August-20			Index Future	704.24	703.7630	704.2350	703.7630	0.00
05/12/2019	AL7T On 06-February-20			Index Future	780.67	781.6810	780.6710	781.6810	0.00
05/12/2019	AL7T On 07-May-20			Index Future	794.91	795.9400	794.9120	795.9400	0.00
05/12/2019	AL7T On 06-August-20			Index Future	809.60	810.6450	809.5980	810.6450	0.00
05/12/2019	ALBI On 06-February-20			Index Future	694.44	695.6750	694.4360	695.6750	414.00
05/12/2019	ALBI On 07-May-20			Index Future	707.10	708.3650	707.1040	708.3650	0.00
05/12/2019	ALBI On 06-August-20			Index Future	720.17	721.4510	720.1680	721.4510	0.00
05/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2019	C210 On 31-March-28			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
05/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2019	ES33 On 06-February-20			Bond Future	11.15	77.9389	11.1516	77.9389	350.00
05/12/2019	ES33 On 07-May-20			Bond Future	11.27	75.5669	11.2749	75.5669	0.00
05/12/2019	ES33 On 06-August-20			Bond Future	11.40	76.9546	11.4013	76.9546	0.00
05/12/2019	ES33 On 05-November-20			Bond Future	11.53	74.6130	11.5297	74.6130	0.00
05/12/2019	ES42 On 06-February-20			Bond Future	11.49	78.8272	11.4929	78.8272	4,919.00
05/12/2019	ES42 On 07-May-20			Bond Future	11.62	76.0005	11.6159	76.0005	0.00
05/12/2019	ES42 On 06-August-20			Bond Future	11.74	77.3952	11.7400	77.3952	0.00
05/12/2019	ES42 On 05-November-20			Bond Future	11.87	74.5921	11.8651	74.5921	0.00
05/12/2019	GOVI On 06-February-20			GOVI	686.49	687.7800	686.4880	687.7800	1,242.00
05/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	166420	15	166420	15	0.00
05/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	166620	15	166620	15	0.00
05/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	166520	15	166520	15	0.00
05/12/2019	GOVI On 07-May-20			GOVI	699.01	700.3260	699.0100	700.3260	0.00
05/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	209900	20	209900	20	0.00
05/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	209700	20	209700	20	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
05/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	209800	20	209800	20	0.00
05/12/2019	GOVI On 06-August-20			GOVI	711.92	713.2640	711.9240	713.2640	0.00
05/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
05/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	162060	15	162060	15	0.00
05/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	161960	15	161960	15	0.00
05/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	162160	15	162160	15	0.00
05/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2019	IGOV On 06-February-20			Index Future	258.78	258.9370	258.7760	258.9370	1,011.00
05/12/2019	IGOV On 07-May-20			Index Future	263.56	263.7230	263.5590	263.7230	47.00
05/12/2019	IGOV On 06-August-20			Index Future	268.49	268.6570	268.4900	268.6570	0.00
05/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
05/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
05/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
05/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
05/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5100	95.5100	95.5100	0.00
05/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.49	94.4900	94.4900	94.4900	0.00
05/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4200	93.4200	93.4200	0.00
05/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.33	93.3300	93.3300	93.3300	0.00
05/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.30	95.3000	95.3000	95.3000	51.00
05/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.23	95.2200	95.2300	95.2200	0.00
05/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.20	96.1800	96.2000	96.1800	0.00
05/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.95	99.9200	99.9500	99.9200	0.00
05/12/2019	IS05 On 20-December-22			Interest Rate Swap	101.03	100.9800	101.0300	100.9800	0.00
05/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.15	94.0900	94.1500	94.0900	0.00
05/12/2019	IS05 On 20-June-23			Interest Rate Swap	100.10	100.0200	100.1000	100.0200	0.00
05/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
05/12/2019	IS10 On 17-December-25			Interest Rate Swap	91.02	90.8600	91.0200	90.8600	0.00
05/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.89	87.7300	87.8900	87.7300	0.00
05/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.54	86.3800	86.5400	86.3800	0.00
05/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.71	88.5500	88.7100	88.5500	0.00
05/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.55	92.3900	92.5500	92.3900	0.00
05/12/2019	IS10 On 15-March-27			Interest Rate Swap	91.05	90.8800	91.0500	90.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2019	IS10 On 21-June-27			Interest Rate Swap	93.14	92.9600	93.1400	92.9600	0.00
05/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.68	98.4900	98.6800	98.4900	0.00
05/12/2019	IS10 On 20-December-27			Interest Rate Swap	99.04	98.8400	99.0400	98.8400	0.00
05/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.41	92.2000	92.4100	92.2000	0.00
05/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.79	99.5800	99.7900	99.5800	0.00
05/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
05/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
05/12/2019	R023 On 06-February-20			Bond Future	7.35	104.4879	7.3464	104.4879	42,421.00
05/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	687	1	687	1	0.00
05/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	727	1	727	1	0.00
05/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	707	1	707	1	0.00
05/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	212	0	212	0	0.00
05/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	205	0	205	0	0.00
05/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	219	0	219	0	0.00
05/12/2019	R023 On 07-May-20			Bond Future	7.34	102.4613	7.3359	102.4613	13,512.00
05/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	187	0	187	0	0.00
05/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	195	0	195	0	0.00
05/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	181	0	181	0	0.00
05/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1307	1	1307	1	0.00
05/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1288	1	1288	1	0.00
05/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1270	1	1270	1	0.00
05/12/2019	R023 On 06-August-20			Bond Future	7.31	104.3539	7.3094	104.3539	0.00
05/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	729	1	729	1	0.00
05/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	755	1	755	1	0.00
05/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	742	1	742	1	0.00
05/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	823	1	823	1	0.00
05/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	833	1	833	1	0.00
05/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	843	1	843	1	0.00
05/12/2019	R023 On 05-November-20			Bond Future	7.28	102.3796	7.2788	102.3796	0.00
05/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1127	1	1127	1	0.00
05/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1113	1	1113	1	0.00
05/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1141	1	1141	1	0.00

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05/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	754	1	754	1	0.00
05/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	747	1	747	1	0.00
05/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	740	1	740	1	0.00
05/12/2019	R035 On 06-February-20			Bond Future	9.94	95.9421	9.9432	95.9421	118,869.00
05/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	691	1	691	1	0.00
05/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	668	1	668	1	0.00
05/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	646	1	646	1	0.00
05/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3261	3	3261	3	0.00
05/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3155	3	3155	3	0.00
05/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3207	3	3207	3	0.00
05/12/2019	R035 On 07-May-20			Bond Future	10.02	93.1887	10.0206	93.1887	0.00
05/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	495	1	495	1	5,000.00
05/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1157	1	1157	1	0.00
05/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1911	2	1911	2	5,000.00
05/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2003	2	2003	2	3,530.00
05/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	597	1	597	1	3,530.00
05/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1205	1	1205	1	0.00
05/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6150	6	6150	6	0.00
05/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1181	1	1181	1	0.00
05/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5239	5	5239	5	0.00
05/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3874	4	3874	4	0.00
05/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3745	4	3745	4	0.00
05/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5216	5	5216	5	0.00
05/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	5111	5	5111	5	0.00
05/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6899	7	6899	7	0.00
05/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1152	1	1152	1	5,000.00
05/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5163	5	5163	5	0.00
05/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1436	1	1436	1	3,530.00
05/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7351	7	7351	7	0.00
05/12/2019	R035 On 06-August-20			Bond Future	10.10	94.9034	10.0988	94.9034	0.00
05/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	672	1	672	1	24,761.00
05/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2814	3	2814	3	0.00
05/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2781	3	2781	3	0.00
05/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	425	0	425	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2848	3	2848	3	0.00
05/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4122	4	4122	4	0.00
05/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	4046	4	4046	4	0.00
05/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10673	11	10673	11	0.00
05/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8899	9	8899	9	0.00
05/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	4084	4	4084	4	0.00
05/12/2019	R035 On 05-November-20			Bond Future	10.18	92.1878	10.1792	92.1878	0.00
05/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4704	5	4704	5	0.00
05/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4665	5	4665	5	0.00
05/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4742	5	4742	5	0.00
05/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3699	4	3699	4	0.00
05/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3669	4	3669	4	0.00
05/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3639	4	3639	4	0.00
05/12/2019	R186 On 06-February-20			Bond Future	8.46	111.9889	8.4627	111.9889	103,558.00
05/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1343	1	1343	1	0.00
05/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	354	0	354	0	821.00
05/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1408	1	1408	1	0.00
05/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1189	1	1189	1	0.00
05/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1375	1	1375	1	0.00
05/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3126	3	3126	3	0.00
05/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	846	1	846	1	0.00
05/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	824	1	824	1	0.00
05/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	241	0	241	0	821.00
05/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	985	1	985	1	821.00
05/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2302	2	2302	2	0.00
05/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	868	1	868	1	0.00
05/12/2019	R186 On 07-May-20			Bond Future	8.52	114.0317	8.5173	114.0317	1,650.00
05/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1730	2	1730	2	0.00
05/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	775	1	775	1	0.00
05/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3150	3	3150	3	0.00
05/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	499	1	499	1	0.00
05/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1176	1	1176	1	6,000.00
05/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	793	1	793	1	0.00
05/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	207	0	207	0	6,000.00

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05/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	758	1	758	1	0.00
05/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3155	3	3155	3	0.00
05/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5195	5	5195	5	0.00
05/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	996	1	996	1	6,000.00
05/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	3081	3	3081	3	0.00
05/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3824	4	3824	4	2,500.00
05/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2439	2	2439	2	0.00
05/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	3118	3	3118	3	0.00
05/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1821	2	1821	2	23,208.00
05/12/2019	R186 On 06-August-20			Bond Future	8.57	110.8298	8.5719	110.8298	0.00
05/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1532	2	1532	2	0.00
05/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1558	2	1558	2	0.00
05/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1506	2	1506	2	0.00
05/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2596	3	2596	3	0.00
05/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2570	3	2570	3	0.00
05/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2544	3	2544	3	0.00
05/12/2019	R186 On 05-November-20			Bond Future	8.62	112.9126	8.6234	112.9126	0.00
05/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2567	3	2567	3	0.00
05/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2536	3	2536	3	0.00
05/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2506	3	2506	3	0.00
05/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2405	2	2405	2	0.00
05/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2424	2	2424	2	0.00
05/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2387	2	2387	2	0.00
05/12/2019	R197 On 06-February-20			Bond Future	301.83	301.8399	301.8325	301.8399	2,540.00
05/12/2019	R197 On 07-May-20			Bond Future	307.41	307.4192	307.4117	307.4192	0.00
05/12/2019	R197 On 06-August-20			Bond Future	305.45	305.4571	305.4499	305.4571	0.00
05/12/2019	R197 On 05-November-20			Bond Future	311.19	311.1947	311.1874	311.1947	0.00
05/12/2019	R202 On 06-February-20			Bond Future	226.65	226.6530	226.6510	226.6530	8,469.00
05/12/2019	R202 On 07-May-20			Bond Future	230.84	230.8425	230.8405	230.8425	0.00
05/12/2019	R202 On 06-August-20			Bond Future	231.08	231.0778	231.0758	231.0778	0.00
05/12/2019	R202 On 05-November-20			Bond Future	235.42	235.4185	235.4165	235.4185	0.00
05/12/2019	R208 On 06-February-20			Bond Future	6.60	102.6218	6.6015	102.6218	12,555.00
05/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00

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05/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	500	0	500	0	0.00
05/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	521	1	521	1	0.00
05/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	511	1	511	1	0.00
05/12/2019	R208 On 07-May-20			Bond Future	6.37	101.0903	6.3684	101.0903	0.00
05/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1341	1	1341	1	0.00
05/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1349	1	1349	1	0.00
05/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1332	1	1332	1	0.00
05/12/2019	R208 On 06-August-20			Bond Future	5.91	102.9613	5.9111	102.9613	0.00
05/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	45	0	45	0	0.00
05/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	47	0	47	0	0.00
05/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	43	0	43	0	0.00
05/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	267	0	267	0	0.00
05/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	263	0	263	0	0.00
05/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	259	0	259	0	0.00
05/12/2019	R208 On 05-November-20			Bond Future	4.82	101.4854	4.8239	101.4854	0.00
05/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	92	0	92	0	0.00
05/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	89	0	89	0	0.00
05/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	87	0	87	0	0.00
05/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	106	0	106	0	0.00
05/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	108	0	108	0	0.00
05/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	105	0	105	0	0.00
05/12/2019	R209 On 06-February-20			Bond Future	9.97	72.9078	9.9653	72.9078	104,009.00
05/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	400	0	400	0	0.00
05/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	264	0	264	0	7,500.00
05/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	415	0	415	0	0.00
05/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	386	0	386	0	0.00
05/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3347	3	3347	3	0.00
05/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3296	3	3296	3	0.00
05/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3885	4	3885	4	0.00
05/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3245	3	3245	3	0.00

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05/12/2019	R209 On 07-May-20			Bond Future	10.04	71.0863	10.0379	71.0863	0.00
05/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	922	1	922	1	0.00
05/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	961	1	961	1	0.00
05/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	941	1	941	1	0.00
05/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4598	4	4598	4	0.00
05/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4552	4	4552	4	0.00
05/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4645	5	4645	5	0.00
05/12/2019	R209 On 06-August-20			Bond Future	10.11	72.3940	10.1113	72.3940	0.00
05/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
05/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37173	37	37173	37	0.00
05/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37281	37	37281	37	0.00
05/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	37065	37	37065	37	0.00
05/12/2019	R209 On 05-November-20			Bond Future	10.18	70.6060	10.1831	70.6060	0.00
05/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	2983	3	2983	3	0.00
05/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3044	3	3044	3	0.00
05/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3014	3	3014	3	0.00
05/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	4054	4	4054	4	0.00
05/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	4024	4	4024	4	0.00
05/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4084	4	4084	4	0.00
05/12/2019	R210 On 06-February-20			Bond Future	188.17	188.1692	188.1668	188.1692	1,721.00
05/12/2019	R210 On 07-May-20			Bond Future	189.00	189.0038	189.0014	189.0038	0.00
05/12/2019	R210 On 06-August-20			Bond Future	192.58	192.5774	192.5752	192.5774	0.00
05/12/2019	R210 On 05-November-20			Bond Future	193.48	193.4792	193.4772	193.4792	0.00
05/12/2019	R212 On 06-February-20			Bond Future	161.75	161.8210	161.7493	161.8210	7,963.00
05/12/2019	R212 On 07-May-20			Bond Future	164.74	164.8120	164.7390	164.8120	0.00
05/12/2019	R212 On 06-August-20			Bond Future	165.57	165.6401	165.5658	165.6401	0.00
05/12/2019	R212 On 05-November-20			Bond Future	168.68	168.7514	168.6759	168.7514	0.00
05/12/2019	R213 On 06-February-20			Bond Future	9.48	86.5697	9.4828	86.5697	24,111.00
05/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	796	1	796	1	0.00
05/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	774	1	774	1	0.00
05/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	752	1	752	1	0.00
05/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	2060	2	2060	2	0.00

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05/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	2099	2	2099	2	0.00
05/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	2021	2	2021	2	0.00
05/12/2019	R213 On 07-May-20			Bond Future	9.55	84.5968	9.5523	84.5968	0.00
05/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	864	1	864	1	0.00
05/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	882	1	882	1	0.00
05/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	901	1	901	1	0.00
05/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	4109	4	4109	4	0.00
05/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4196	4	4196	4	0.00
05/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4153	4	4153	4	0.00
05/12/2019	R213 On 06-August-20			Bond Future	9.62	86.1544	9.6223	86.1544	0.00
05/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1737	2	1737	2	0.00
05/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1789	2	1789	2	0.00
05/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1763	2	1763	2	0.00
05/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3652	4	3652	4	0.00
05/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3619	4	3619	4	0.00
05/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3686	4	3686	4	0.00
05/12/2019	R213 On 05-November-20			Bond Future	9.70	84.2243	9.6950	84.2243	0.00
05/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	2904	3	2904	3	0.00
05/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	2935	3	2935	3	0.00
05/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	2966	3	2966	3	0.00
05/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3450	3	3450	3	0.00
05/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3503	3	3503	3	0.00
05/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3477	3	3477	3	0.00
05/12/2019	R214 On 06-February-20			Bond Future	10.22	71.1664	10.2245	71.1664	18,135.00
05/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	351	0	351	0	0.00
05/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	378	0	378	0	0.00
05/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2251	2	2251	2	0.00
05/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	159	0	159	0	1,000.00
05/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	612	1	612	1	1,000.00
05/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	365	0	365	0	0.00
05/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3693	4	3693	4	0.00
05/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4877	5	4877	5	0.00
05/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3638	3	3638	3	0.00
05/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2924	3	2924	3	0.00

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05/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3748	4	3748	4	0.00
05/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	1027	1	1027	1	1,000.00
05/12/2019	R214 On 07-May-20			Bond Future	10.30	69.1663	10.2970	69.1663	0.00
05/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1107	1	1107	1	0.00
05/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1129	1	1129	1	0.00
05/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	388	0	388	0	1,250.00
05/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1454	2	1454	2	1,250.00
05/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	3907	4	3907	4	0.00
05/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1086	1	1086	1	0.00
05/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4663	5	4663	5	0.00
05/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3954	4	3954	4	0.00
05/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	7062	7	7062	7	0.00
05/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1689	2	1689	2	1,250.00
05/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4616	4	4616	4	0.00
05/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4569	4	4569	4	0.00
05/12/2019	R214 On 06-August-20			Bond Future	10.37	70.4384	10.3702	70.4384	0.00
05/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	1922	2	1922	2	0.00
05/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	1950	2	1950	2	0.00
05/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	1977	2	1977	2	0.00
05/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4402	4	4402	4	0.00
05/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4478	4	4478	4	0.00
05/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4440	4	4440	4	0.00
05/12/2019	R214 On 05-November-20			Bond Future	10.44	68.4675	10.4446	68.4675	0.00
05/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3151	3	3151	3	0.00
05/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3182	3	3182	3	0.00
05/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3120	3	3120	3	0.00
05/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4393	4	4393	4	0.00
05/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4361	4	4361	4	0.00
05/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4329	4	4329	4	0.00
05/12/2019	R248 On 06-February-20			Bond Future	10.32	89.9533	10.3216	89.9533	94,080.00
05/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	298	0	298	0	0.00
05/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	273	0	273	0	0.00
05/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	285	0	285	0	0.00
05/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5488	5	5488	5	0.00

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05/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5337	5	5337	5	0.00
05/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5412	5	5412	5	0.00
05/12/2019	R248 On 07-May-20			Bond Future	10.40	87.1541	10.3970	87.1541	0.00
05/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1067	1	1067	1	0.00
05/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1115	1	1115	1	0.00
05/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1091	1	1091	1	0.00
05/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	6197	6	6197	6	0.00
05/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6260	6	6260	6	0.00
05/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	6134	6	6134	6	0.00
05/12/2019	R248 On 06-August-20			Bond Future	10.47	88.7568	10.4733	88.7568	0.00
05/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	596	1	596	1	20,640.00
05/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2799	3	2799	3	0.00
05/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2870	3	2870	3	0.00
05/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	361	0	361	0	3,000.00
05/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2834	3	2834	3	0.00
05/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	5083	5	5083	5	0.00
05/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	5037	5	5037	5	0.00
05/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13297	13	13297	13	0.00
05/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	5129	5	5129	5	0.00
05/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	11105	11	11105	11	0.00
05/12/2019	R248 On 05-November-20			Bond Future	10.55	85.9897	10.5508	85.9897	0.00
05/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2856	3	2856	3	0.00
05/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2824	3	2824	3	0.00
05/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2793	3	2793	3	0.00
05/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6983	7	6983	7	0.00
05/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	7035	7	7035	7	0.00
05/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6932	7	6932	7	0.00