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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
06/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	2025 On 06-February-20			Bond Future	136.44	136.2426	136.4379	136.2426	4,913.00
06/12/2019	2025 On 07-May-20			Bond Future	138.96	138.7610	138.9600	138.7610	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
06/12/2019	2025 On 06-August-20			Bond Future	140.09	139.8831	140.0858	139.8831	0.00
06/12/2019	2025 On 05-November-20			Bond Future	142.72	142.5107	142.7174	142.5107	0.00
06/12/2019	2029 On 06-February-20			Bond Future	101.50	101.6320	101.5040	101.6320	3,765.00
06/12/2019	2029 On 07-May-20			Bond Future	102.27	102.4008	102.2706	102.4008	0.00
06/12/2019	2029 On 06-August-20			Bond Future	104.20	104.3370	104.2044	104.3370	0.00
06/12/2019	2029 On 05-November-20			Bond Future	105.02	105.1570	105.0219	105.1570	0.00
06/12/2019	2030 On 06-February-20			Bond Future	9.25	92.1595	9.2522	92.1595	77,736.00
06/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	667	1	667	1	5,820.00
06/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	997	1	997	1	0.00
06/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1315	1	1315	1	0.00
06/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	51	0	51	0	5,820.00
06/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1834	2	1834	2	0.00
06/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1024	1	1024	1	0.00
06/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1051	1	1051	1	0.00
06/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1614	2	1614	2	0.00
06/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1682	2	1682	2	0.00
06/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1329	1	1329	1	5,000.00
06/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5428	5	5428	5	0.00
06/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	942	1	942	1	5,000.00
06/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1648	2	1648	2	0.00
06/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	2217	2	2217	2	0.00
06/12/2019	2030 On 07-May-20			Bond Future	9.32	93.8405	9.3237	93.8405	0.00
06/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	824	1	824	1	0.00
06/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	805	1	805	1	0.00
06/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	787	1	787	1	0.00
06/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	4056	4	4056	4	0.00
06/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	4100	4	4100	4	0.00
06/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	4012	4	4012	4	0.00
06/12/2019	2030 On 06-August-20			Bond Future	9.40	91.5600	9.3971	91.5600	0.00
06/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1768	2	1768	2	0.00
06/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1822	2	1822	2	0.00
06/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1795	2	1795	2	0.00
06/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3548	4	3548	4	0.00
06/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3515	4	3515	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3581	4	3581	4	0.00
06/12/2019	2030 On 05-November-20			Bond Future	9.46	93.2825	9.4636	93.2825	0.00
06/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	603	1	603	1	1,000.00
06/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	1937	2	1937	2	1,000.00
06/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1198	1	1198	1	3,000.00
06/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	2920	3	2920	3	0.00
06/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5378	5	5378	5	0.00
06/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	2951	3	2951	3	0.00
06/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7097	7	7097	7	0.00
06/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	1911	2	1911	2	16,000.00
06/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6669	7	6669	7	0.00
06/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	2983	3	2983	3	0.00
06/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2465	2	2465	2	3,000.00
06/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	825	1	825	1	16,000.00
06/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4431	4	4431	4	0.00
06/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6364	6	6364	6	0.00
06/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3347	3	3347	3	0.00
06/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1581	2	1581	2	3,000.00
06/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3399	3	3399	3	0.00
06/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5514	6	5514	6	0.00
06/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3812	4	3812	4	0.00
06/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1682	2	1682	2	16,000.00
06/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3373	3	3373	3	0.00
06/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	2055	2	2055	2	1,000.00
06/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4398	4	4398	4	0.00
06/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7322	7	7322	7	0.00
06/12/2019	2032 On 06-February-20			Bond Future	9.61	93.2642	9.6063	93.2642	70,738.00
06/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	835	1	835	1	0.00
06/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	860	1	860	1	0.00
06/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	810	1	810	1	0.00
06/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2321	2	2321	2	0.00
06/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2278	2	2278	2	0.00
06/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2236	2	2236	2	0.00
06/12/2019	2032 On 07-May-20			Bond Future	9.68	90.8057	9.6817	90.8057	0.00

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06/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1046	1	1046	1	0.00
06/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1089	1	1089	1	0.00
06/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1067	1	1067	1	0.00
06/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4404	5	4404	5	0.00
06/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4358	4	4358	4	0.00
06/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4451	5	4451	5	0.00
06/12/2019	2032 On 06-August-20			Bond Future	9.76	92.4769	9.7582	92.4769	0.00
06/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2126	2	2126	2	0.00
06/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2155	2	2155	2	0.00
06/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2184	2	2184	2	0.00
06/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	4046	4	4046	4	0.00
06/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	4120	4	4120	4	0.00
06/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	4083	4	4083	4	0.00
06/12/2019	2032 On 05-November-20			Bond Future	9.83	90.0579	9.8334	90.0579	0.00
06/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3361	3	3361	3	0.00
06/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8335	8	8335	8	0.00
06/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8713	9	8713	9	0.00
06/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1548	2	1548	2	3,000.00
06/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2883	3	2883	3	3,000.00
06/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2383	2	2383	2	1,000.00
06/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3394	3	3394	3	0.00
06/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1218	1	1218	1	1,000.00
06/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3328	3	3328	3	0.00
06/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3852	4	3852	4	0.00
06/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6237	6	6237	6	0.00
06/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	7058	7	7058	7	0.00
06/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1355	1	1355	1	1,000.00
06/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3792	4	3792	4	0.00
06/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4892	5	4892	5	0.00
06/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4297	4	4297	4	0.00
06/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3822	4	3822	4	0.00
06/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1480	2	1480	2	3,000.00
06/12/2019	2033 On 06-February-20			Bond Future	100.96	100.9560	100.9553	100.9560	6,260.00
06/12/2019	2033 On 07-May-20			Bond Future	101.63	101.6299	101.6293	101.6299	0.00

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06/12/2019	2033 On 06-August-20			Bond Future	103.55	103.5516	103.5511	103.5516	0.00
06/12/2019	2033 On 05-November-20			Bond Future	104.28	104.2785	104.2778	104.2785	0.00
06/12/2019	2037 On 06-February-20			Bond Future	10.10	87.3076	10.1047	87.3076	76,213.00
06/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	488	0	488	0	0.00
06/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	470	0	470	0	0.00
06/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	452	0	452	0	0.00
06/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3707	4	3707	4	0.00
06/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3766	4	3766	4	0.00
06/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3649	4	3649	4	0.00
06/12/2019	2037 On 07-May-20			Bond Future	10.19	88.9001	10.1864	88.9001	0.00
06/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1050	1	1050	1	0.00
06/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1073	1	1073	1	0.00
06/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1095	1	1095	1	0.00
06/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5362	5	5362	5	0.00
06/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5471	6	5471	6	0.00
06/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5416	5	5416	5	0.00
06/12/2019	2037 On 06-August-20			Bond Future	10.27	86.2760	10.2705	86.2760	0.00
06/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2223	2	2223	2	0.00
06/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2253	2	2253	2	0.00
06/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2194	2	2194	2	0.00
06/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	5154	5	5154	5	0.00
06/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	5110	5	5110	5	0.00
06/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	5065	5	5065	5	0.00
06/12/2019	2037 On 05-November-20			Bond Future	10.35	87.9011	10.3479	87.9011	0.00
06/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3621	4	3621	4	0.00
06/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3553	4	3553	4	0.00
06/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3587	4	3587	4	0.00
06/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4800	5	4800	5	0.00
06/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4726	5	4726	5	0.00
06/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4763	5	4763	5	0.00
06/12/2019	2038 On 06-February-20			Bond Future	115.72	115.7212	115.7204	115.7212	10,814.00
06/12/2019	2038 On 07-May-20			Bond Future	117.86	117.8603	117.8595	117.8603	0.00
06/12/2019	2038 On 06-August-20			Bond Future	118.40	118.3994	118.3985	118.3994	0.00
06/12/2019	2038 On 05-November-20			Bond Future	120.62	120.6234	120.6227	120.6234	0.00

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06/12/2019	2040 On 06-February-20			Bond Future	10.25	89.6365	10.2506	89.6365	52,705.00
06/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	404	0	404	0	0.00
06/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
06/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	437	0	437	0	0.00
06/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	8	0	8	0	0.00
06/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	420	0	420	0	0.00
06/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4421	5	4421	5	0.00
06/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4355	4	4355	4	0.00
06/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10552	11	10552	11	0.00
06/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4487	5	4487	5	0.00
06/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	16306	16	16306	16	0.00
06/12/2019	2040 On 07-May-20			Bond Future	10.33	91.2715	10.3335	91.2715	0.00
06/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	612	1	612	1	2,640.00
06/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1812	2	1812	2	2,640.00
06/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1117	1	1117	1	0.00
06/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1093	1	1093	1	0.00
06/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1069	1	1069	1	0.00
06/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5855	6	5855	6	0.00
06/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5738	6	5738	6	0.00
06/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5796	6	5796	6	0.00
06/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4407	4	4407	4	0.00
06/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7330	7	7330	7	0.00
06/12/2019	2040 On 06-August-20			Bond Future	10.42	88.4402	10.4189	88.4402	0.00
06/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2347	2	2347	2	0.00
06/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2411	2	2411	2	0.00
06/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2379	2	2379	2	0.00
06/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5418	5	5418	5	0.00
06/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5324	5	5324	5	0.00
06/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5371	5	5371	5	0.00
06/12/2019	2040 On 05-November-20			Bond Future	10.50	90.1064	10.4974	90.1064	0.00
06/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2018	2	2018	2	2,000.00
06/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3544	4	3544	4	2,000.00
06/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1468	1	1468	1	2,000.00
06/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2788	3	2788	3	2,000.00

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06/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3791	4	3791	4	0.00
06/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	9979	10	9979	10	0.00
06/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3827	4	3827	4	0.00
06/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9069	9	9069	9	0.00
06/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	3863	4	3863	4	0.00
06/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5229	5	5229	5	0.00
06/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2130	2	2130	2	2,000.00
06/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9360	9	9360	9	0.00
06/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6590	7	6590	7	0.00
06/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	5190	5	5190	5	0.00
06/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1761	2	1761	2	2,000.00
06/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5557	6	5557	6	0.00
06/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5270	5	5270	5	0.00
06/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7994	8	7994	8	0.00
06/12/2019	2044 On 06-February-20			Bond Future	10.34	86.2476	10.3398	86.2476	50,312.00
06/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	287	0	287	0	0.00
06/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	8	0	8	0	328.00
06/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	251	0	251	0	328.00
06/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	3997	4	3997	4	0.00
06/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	300	0	300	0	0.00
06/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	274	0	274	0	0.00
06/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4840	5	4840	5	0.00
06/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4984	5	4984	5	0.00
06/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	689	1	689	1	328.00
06/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4912	5	4912	5	0.00
06/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	5131	5	5131	5	0.00
06/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10716	11	10716	11	0.00
06/12/2019	2044 On 07-May-20			Bond Future	10.42	87.8208	10.4213	87.8208	0.00
06/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4794	5	4794	5	0.00
06/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1053	1	1053	1	0.00
06/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	339	0	339	0	100.00
06/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1546	2	1546	2	100.00
06/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	283	0	283	0	556.00
06/12/2019	2044 On 07-May-20	9.81	Call	Bond Future	1100	1	1100	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
06/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	454	0	454	0	129.00
06/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1517	2	1517	2	129.00
06/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6229	6	6229	6	0.00
06/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1351	1	1351	1	556.00
06/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	5860	6	5860	6	0.00
06/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1076	1	1076	1	0.00
06/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1473	1	1473	1	556.00
06/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1355	1	1355	1	100.00
06/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	10019	10	10019	10	0.00
06/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5424	5	5424	5	0.00
06/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	6068	6	6068	6	0.00
06/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	5042	5	5042	5	0.00
06/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	6129	6	6129	6	0.00
06/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8475	8	8475	8	0.00
06/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	5095	5	5095	5	0.00
06/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1902	2	1902	2	129.00
06/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9437	9	9437	9	0.00
06/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	6007	6	6007	6	0.00
06/12/2019	2044 On 06-August-20			Bond Future	10.51	85.0511	10.5052	85.0511	0.00
06/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	696	1	696	1	602.00
06/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1692	2	1692	2	0.00
06/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2028	2	2028	2	602.00
06/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	357	0	357	0	140.00
06/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1207	1	1207	1	140.00
06/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1746	2	1746	2	0.00
06/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6450	6	6450	6	0.00
06/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5679	6	5679	6	0.00
06/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1719	2	1719	2	0.00
06/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6751	7	6751	7	0.00
06/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2572	3	2572	3	140.00
06/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	13033	13	13033	13	0.00
06/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	8013	8	8013	8	0.00
06/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6695	7	6695	7	0.00
06/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2222	2	2222	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
06/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6808	7	6808	7	0.00
06/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	6154	6	6154	6	0.00
06/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	10138	10	10138	10	0.00
06/12/2019	2044 On 05-November-20			Bond Future	10.58	86.6536	10.5824	86.6536	0.00
06/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8033	8	8033	8	0.00
06/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2389	2	2389	2	0.00
06/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1754	2	1754	2	1,815.00
06/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3621	4	3621	4	0.00
06/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3692	4	3692	4	0.00
06/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8276	8	8276	8	0.00
06/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2418	2	2418	2	568.00
06/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1008	1	1008	1	568.00
06/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7034	7	7034	7	0.00
06/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	536	1	536	1	1,815.00
06/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2567	3	2567	3	1,815.00
06/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3656	4	3656	4	0.00
06/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5418	5	5418	5	0.00
06/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6939	7	6939	7	0.00
06/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5377	5	5377	5	0.00
06/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2840	3	2840	3	1,815.00
06/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2337	2	2337	2	1,815.00
06/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	15104	15	15104	15	0.00
06/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11641	12	11641	12	0.00
06/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7249	7	7249	7	0.00
06/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8615	9	8615	9	0.00
06/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5460	5	5460	5	0.00
06/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	7197	7	7197	7	0.00
06/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2425	2	2425	2	568.00
06/12/2019	2046 On 06-February-20			Bond Future	107.38	106.4342	107.3845	106.4342	12,785.00
06/12/2019	2046 On 07-May-20			Bond Future	107.63	106.6578	107.6257	106.6578	0.00
06/12/2019	2046 On 06-August-20			Bond Future	109.66	108.6746	109.6609	108.6746	0.00
06/12/2019	2046 On 05-November-20			Bond Future	109.93	108.9246	109.9294	108.9246	0.00
06/12/2019	2050 On 06-February-20			Bond Future	108.79	108.7954	108.7948	108.7954	11,827.00
06/12/2019	2050 On 07-May-20			Bond Future	110.81	110.8064	110.8057	110.8064	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
06/12/2019	2050 On 06-August-20			Bond Future	111.03	111.0261	111.0257	111.0261	0.00
06/12/2019	2050 On 05-November-20			Bond Future	113.11	113.1116	113.1112	113.1116	0.00
06/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	AL37 On 06-February-20			Index Future	679.45	679.0730	679.4530	679.0730	0.00
06/12/2019	AL37 On 07-May-20			Index Future	691.85	691.4610	691.8470	691.4610	0.00
06/12/2019	AL37 On 06-August-20			Index Future	704.63	704.2350	704.6300	704.2350	0.00
06/12/2019	AL7T On 06-February-20			Index Future	781.37	780.6710	781.3740	780.6710	0.00
06/12/2019	AL7T On 07-May-20			Index Future	795.63	794.9120	795.6280	794.9120	0.00
06/12/2019	AL7T On 06-August-20			Index Future	810.33	809.5980	810.3280	809.5980	0.00
06/12/2019	ALBI On 06-February-20			Index Future	694.97	694.4360	694.9670	694.4360	414.00
06/12/2019	ALBI On 07-May-20			Index Future	707.64	707.1040	707.6440	707.1040	0.00
06/12/2019	ALBI On 06-August-20			Index Future	720.72	720.1680	720.7180	720.1680	0.00
06/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2019	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
06/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2019	ES33 On 06-February-20			Bond Future	11.14	77.8025	11.1399	77.8025	350.00
06/12/2019	ES33 On 07-May-20			Bond Future	11.26	75.4280	11.2628	75.4280	0.00
06/12/2019	ES33 On 06-August-20			Bond Future	11.39	76.8131	11.3887	76.8131	0.00
06/12/2019	ES33 On 05-November-20			Bond Future	11.52	74.4689	11.5166	74.4689	0.00
06/12/2019	ES42 On 06-February-20			Bond Future	11.48	78.6397	11.4762	78.6397	4,919.00
06/12/2019	ES42 On 07-May-20			Bond Future	11.60	75.8097	11.5985	75.8097	0.00
06/12/2019	ES42 On 06-August-20			Bond Future	11.72	77.2008	11.7220	77.2008	0.00
06/12/2019	ES42 On 05-November-20			Bond Future	11.85	74.3941	11.8464	74.3941	0.00
06/12/2019	GOVI On 06-February-20			GOVI	686.97	686.4880	686.9700	686.4880	1,242.00
06/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	161600	17	161600	17	0.00
06/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	161800	17	161800	17	0.00
06/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	161700	17	161700	17	0.00
06/12/2019	GOVI On 07-May-20			GOVI	699.50	699.0100	699.5020	699.0100	0.00
06/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	204980	21	204980	21	0.00
06/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	204780	21	204780	21	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
06/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	204880	21	204880	21	0.00
06/12/2019	GOVI On 06-August-20			GOVI	712.43	711.9240	712.4250	711.9240	0.00
06/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
06/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	157050	16	157050	16	0.00
06/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	156950	16	156950	16	0.00
06/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	157150	16	157150	16	0.00
06/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2019	IGOV On 06-February-20			Index Future	259.13	258.7760	259.1260	258.7760	1,011.00
06/12/2019	IGOV On 07-May-20			Index Future	263.92	263.5590	263.9160	263.5590	47.00
06/12/2019	IGOV On 06-August-20			Index Future	268.85	268.4900	268.8540	268.4900	0.00
06/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
06/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
06/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
06/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
06/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.51	95.5100	95.5100	95.5100	0.00
06/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.48	94.4900	94.4800	94.4900	0.00
06/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.41	93.4200	93.4100	93.4200	0.00
06/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.31	93.3300	93.3100	93.3300	0.00
06/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.27	95.3000	95.2700	95.3000	51.00
06/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.19	95.2300	95.1900	95.2300	0.00
06/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.16	96.2000	96.1600	96.2000	0.00
06/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.91	99.9500	99.9100	99.9500	0.00
06/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.98	101.0300	100.9800	101.0300	0.00
06/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.10	94.1500	94.1000	94.1500	0.00
06/12/2019	IS05 On 20-June-23			Interest Rate Swap	100.04	100.1000	100.0400	100.1000	0.00
06/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
06/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.91	91.0200	90.9100	91.0200	0.00
06/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.78	87.8900	87.7800	87.8900	0.00
06/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.43	86.5400	86.4300	86.5400	0.00
06/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.59	88.7100	88.5900	88.7100	0.00
06/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.44	92.5500	92.4400	92.5500	0.00
06/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.93	91.0500	90.9300	91.0500	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
06/12/2019	IS10 On 21-June-27			Interest Rate Swap	93.02	93.1400	93.0200	93.1400	0.00
06/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.56	98.6800	98.5600	98.6800	0.00
06/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.91	99.0400	98.9100	99.0400	0.00
06/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.28	92.4100	92.2800	92.4100	0.00
06/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.66	99.7900	99.6600	99.7900	0.00
06/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
06/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
06/12/2019	R023 On 06-February-20			Bond Future	7.33	104.5892	7.3303	104.5892	42,421.00
06/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	714	1	714	1	0.00
06/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	755	1	755	1	0.00
06/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	734	1	734	1	0.00
06/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	196	0	196	0	0.00
06/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	189	0	189	0	0.00
06/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	202	0	202	0	0.00
06/12/2019	R023 On 07-May-20			Bond Future	7.32	102.5644	7.3182	102.5644	13,512.00
06/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	196	0	196	0	0.00
06/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	204	0	204	0	0.00
06/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	189	0	189	0	0.00
06/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1271	1	1271	1	0.00
06/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1253	1	1253	1	0.00
06/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1235	1	1235	1	0.00
06/12/2019	R023 On 06-August-20			Bond Future	7.29	104.4592	7.2898	104.4592	0.00
06/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	749	1	749	1	0.00
06/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	776	1	776	1	0.00
06/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	762	1	762	1	0.00
06/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	798	1	798	1	0.00
06/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	808	1	808	1	0.00
06/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	818	1	818	1	0.00
06/12/2019	R023 On 05-November-20			Bond Future	7.26	102.4867	7.2568	102.4867	0.00
06/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1152	1	1152	1	0.00
06/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1138	1	1138	1	0.00
06/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1166	1	1166	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
06/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	733	1	733	1	0.00
06/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	726	1	726	1	0.00
06/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	719	1	719	1	0.00
06/12/2019	R035 On 06-February-20			Bond Future	9.93	95.7630	9.9320	95.7630	118,869.00
06/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	703	1	703	1	0.00
06/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	680	1	680	1	0.00
06/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	657	1	657	1	0.00
06/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	3191	3	3191	3	0.00
06/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	3085	3	3085	3	0.00
06/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	3138	3	3138	3	0.00
06/12/2019	R035 On 07-May-20			Bond Future	10.01	93.0064	10.0090	93.0064	0.00
06/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	503	0	503	0	5,000.00
06/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	1936	2	1936	2	5,000.00
06/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1174	1	1174	1	0.00
06/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2029	2	2029	2	3,530.00
06/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	606	1	606	1	3,530.00
06/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1222	1	1222	1	0.00
06/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6205	6	6205	6	0.00
06/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1198	1	1198	1	0.00
06/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5289	5	5289	5	0.00
06/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3816	4	3816	4	0.00
06/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	5150	5	5150	5	0.00
06/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3688	4	3688	4	0.00
06/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	5046	5	5046	5	0.00
06/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6826	7	6826	7	0.00
06/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1124	1	1124	1	5,000.00
06/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	5097	5	5097	5	0.00
06/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1404	1	1404	1	3,530.00
06/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7276	7	7276	7	0.00
06/12/2019	R035 On 06-August-20			Bond Future	10.09	94.7176	10.0868	94.7176	0.00
06/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	682	1	682	1	24,761.00
06/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2846	3	2846	3	0.00
06/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	431	0	431	0	3,000.00
06/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2812	3	2812	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
06/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2881	3	2881	3	0.00
06/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	4069	4	4069	4	0.00
06/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3994	4	3994	4	0.00
06/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10596	11	10596	11	0.00
06/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8825	9	8825	9	0.00
06/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	4032	4	4032	4	0.00
06/12/2019	R035 On 05-November-20			Bond Future	10.17	91.9986	10.1668	91.9986	0.00
06/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4746	5	4746	5	0.00
06/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4707	5	4707	5	0.00
06/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4785	5	4785	5	0.00
06/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3655	4	3655	4	0.00
06/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3625	4	3625	4	0.00
06/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3596	4	3596	4	0.00
06/12/2019	R186 On 06-February-20			Bond Future	8.44	111.9076	8.4411	111.9076	103,558.00
06/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1404	1	1404	1	0.00
06/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	376	0	376	0	821.00
06/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1470	1	1470	1	0.00
06/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1244	1	1244	1	0.00
06/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1437	1	1437	1	0.00
06/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3221	3	3221	3	0.00
06/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	789	1	789	1	0.00
06/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	768	1	768	1	0.00
06/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	218	0	218	0	821.00
06/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	923	1	923	1	821.00
06/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2206	2	2206	2	0.00
06/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	810	1	810	1	0.00
06/12/2019	R186 On 07-May-20			Bond Future	8.49	113.9490	8.4945	113.9490	1,650.00
06/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1785	2	1785	2	0.00
06/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	807	1	807	1	0.00
06/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3228	3	3228	3	0.00
06/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	521	0	521	0	0.00
06/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1218	1	1218	1	6,000.00
06/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	825	1	825	1	0.00
06/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	218	0	218	0	6,000.00

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06/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	789	1	789	1	0.00
06/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	3066	3	3066	3	0.00
06/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	5086	5	5086	5	0.00
06/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	953	1	953	1	6,000.00
06/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2993	3	2993	3	0.00
06/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3727	4	3727	4	2,500.00
06/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2361	2	2361	2	0.00
06/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	3029	3	3029	3	0.00
06/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1756	2	1756	2	23,208.00
06/12/2019	R186 On 06-August-20			Bond Future	8.55	110.7456	8.5479	110.7456	0.00
06/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1581	2	1581	2	0.00
06/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1608	2	1608	2	0.00
06/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1554	2	1554	2	0.00
06/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2521	3	2521	3	0.00
06/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2496	3	2496	3	0.00
06/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2471	3	2471	3	0.00
06/12/2019	R186 On 05-November-20			Bond Future	8.60	112.8268	8.5980	112.8268	0.00
06/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2629	3	2629	3	0.00
06/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2598	3	2598	3	0.00
06/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2568	3	2568	3	0.00
06/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2342	2	2342	2	0.00
06/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2361	2	2361	2	0.00
06/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2324	2	2324	2	0.00
06/12/2019	R197 On 06-February-20			Bond Future	301.88	301.8325	301.8793	301.8325	2,540.00
06/12/2019	R197 On 07-May-20			Bond Future	307.46	307.4117	307.4596	307.4117	0.00
06/12/2019	R197 On 06-August-20			Bond Future	305.50	305.4499	305.4988	305.4499	0.00
06/12/2019	R197 On 05-November-20			Bond Future	311.24	311.1874	311.2375	311.1874	0.00
06/12/2019	R202 On 06-February-20			Bond Future	226.90	226.6510	226.8968	226.6510	8,469.00
06/12/2019	R202 On 07-May-20			Bond Future	231.09	230.8405	231.0910	230.8405	0.00
06/12/2019	R202 On 06-August-20			Bond Future	231.33	231.0758	231.3314	231.0758	0.00
06/12/2019	R202 On 05-November-20			Bond Future	235.68	235.4165	235.6769	235.4165	0.00
06/12/2019	R208 On 06-February-20			Bond Future	6.60	102.6203	6.6029	102.6203	12,555.00
06/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R208 On 06-February-20	6.13	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	501	0	501	0	0.00
06/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	523	1	523	1	0.00
06/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	512	1	512	1	0.00
06/12/2019	R208 On 07-May-20			Bond Future	6.37	101.0888	6.3702	101.0888	0.00
06/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1342	1	1342	1	0.00
06/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1351	1	1351	1	0.00
06/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1333	1	1333	1	0.00
06/12/2019	R208 On 06-August-20			Bond Future	5.91	102.9598	5.9136	102.9598	0.00
06/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	44	0	44	0	0.00
06/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	46	0	46	0	0.00
06/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	42	0	42	0	0.00
06/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	268	0	268	0	0.00
06/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	264	0	264	0	0.00
06/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	260	0	260	0	0.00
06/12/2019	R208 On 05-November-20			Bond Future	4.83	101.4839	4.8278	101.4839	0.00
06/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	91	0	91	0	0.00
06/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	88	0	88	0	0.00
06/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	87	0	87	0	0.00
06/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	107	0	107	0	0.00
06/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	109	0	109	0	0.00
06/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	105	0	105	0	0.00
06/12/2019	R209 On 06-February-20			Bond Future	9.95	72.7548	9.9543	72.7548	104,009.00
06/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	407	0	407	0	0.00
06/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	268	0	268	0	7,500.00
06/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	421	0	421	0	0.00
06/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	392	0	392	0	0.00
06/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3286	3	3286	3	0.00
06/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3235	3	3235	3	0.00
06/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3821	4	3821	4	0.00
06/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3184	3	3184	3	0.00

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06/12/2019	R209 On 07-May-20			Bond Future	10.03	70.9305	10.0265	70.9305	0.00
06/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	935	1	935	1	0.00
06/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	974	1	974	1	0.00
06/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	954	1	954	1	0.00
06/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4542	5	4542	5	0.00
06/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4496	5	4496	5	0.00
06/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4588	5	4588	5	0.00
06/12/2019	R209 On 06-August-20			Bond Future	10.10	72.2353	10.0995	72.2353	0.00
06/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
06/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	37102	37	37102	37	0.00
06/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37211	37	37211	37	0.00
06/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36994	37	36994	37	0.00
06/12/2019	R209 On 05-November-20			Bond Future	10.17	70.4444	10.1709	70.4444	0.00
06/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3012	3	3012	3	0.00
06/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3074	3	3074	3	0.00
06/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3043	3	3043	3	0.00
06/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	4011	4	4011	4	0.00
06/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3981	4	3981	4	0.00
06/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	4041	4	4041	4	0.00
06/12/2019	R210 On 06-February-20			Bond Future	188.72	188.1668	188.7153	188.1668	1,721.00
06/12/2019	R210 On 07-May-20			Bond Future	189.56	189.0014	189.5602	189.0014	0.00
06/12/2019	R210 On 06-August-20			Bond Future	193.14	192.5752	193.1446	192.5752	0.00
06/12/2019	R210 On 05-November-20			Bond Future	194.06	193.4772	194.0573	193.4772	0.00
06/12/2019	R212 On 06-February-20			Bond Future	161.85	161.7493	161.8450	161.7493	7,963.00
06/12/2019	R212 On 07-May-20			Bond Future	164.84	164.7390	164.8367	164.7390	0.00
06/12/2019	R212 On 06-August-20			Bond Future	165.67	165.5658	165.6654	165.5658	0.00
06/12/2019	R212 On 05-November-20			Bond Future	168.78	168.6759	168.7774	168.6759	0.00
06/12/2019	R213 On 06-February-20			Bond Future	9.46	86.3906	9.4614	86.3906	24,111.00
06/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	834	1	834	1	0.00
06/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	811	1	811	1	0.00
06/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	788	1	788	1	0.00
06/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1968	2	1968	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
06/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	2007	2	2007	2	0.00
06/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1931	2	1931	2	0.00
06/12/2019	R213 On 07-May-20			Bond Future	9.53	84.4144	9.5302	84.4144	0.00
06/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	894	1	894	1	0.00
06/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	913	1	913	1	0.00
06/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	932	1	932	1	0.00
06/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	4011	4	4011	4	0.00
06/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	4097	4	4097	4	0.00
06/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	4054	4	4054	4	0.00
06/12/2019	R213 On 06-August-20			Bond Future	9.60	85.9686	9.5994	85.9686	0.00
06/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1785	2	1785	2	0.00
06/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1838	2	1838	2	0.00
06/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1812	2	1812	2	0.00
06/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3568	4	3568	4	0.00
06/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3535	4	3535	4	0.00
06/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3601	4	3601	4	0.00
06/12/2019	R213 On 05-November-20			Bond Future	9.67	84.0351	9.6712	84.0351	0.00
06/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	2966	3	2966	3	0.00
06/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	2998	3	2998	3	0.00
06/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3029	3	3029	3	0.00
06/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3378	3	3378	3	0.00
06/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3429	4	3429	4	0.00
06/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3404	3	3404	3	0.00
06/12/2019	R214 On 06-February-20			Bond Future	10.21	70.9769	10.2083	70.9769	18,135.00
06/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	363	0	363	0	0.00
06/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	391	0	391	0	0.00
06/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2304	2	2304	2	0.00
06/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	164	0	164	0	1,000.00
06/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	631	1	631	1	1,000.00
06/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	377	0	377	0	0.00
06/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3601	4	3601	4	0.00
06/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4780	5	4780	5	0.00
06/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3547	4	3547	4	0.00
06/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2840	3	2840	3	0.00

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06/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3656	4	3656	4	0.00
06/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	978	1	978	1	1,000.00
06/12/2019	R214 On 07-May-20			Bond Future	10.28	68.9733	10.2804	68.9733	0.00
06/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1132	1	1132	1	0.00
06/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1154	1	1154	1	0.00
06/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	399	0	399	0	1,250.00
06/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1484	1	1484	1	1,250.00
06/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	3967	4	3967	4	0.00
06/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1111	1	1111	1	0.00
06/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4583	5	4583	5	0.00
06/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3880	4	3880	4	0.00
06/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6968	7	6968	7	0.00
06/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1644	2	1644	2	1,250.00
06/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4536	5	4536	5	0.00
06/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4490	5	4490	5	0.00
06/12/2019	R214 On 06-August-20			Bond Future	10.35	70.2419	10.3530	70.2419	0.00
06/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	1958	2	1958	2	0.00
06/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	1986	2	1986	2	0.00
06/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2014	2	2014	2	0.00
06/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4331	4	4331	4	0.00
06/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4407	4	4407	4	0.00
06/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4369	4	4369	4	0.00
06/12/2019	R214 On 05-November-20			Bond Future	10.43	68.2674	10.4269	68.2674	0.00
06/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3197	3	3197	3	0.00
06/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3229	3	3229	3	0.00
06/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3166	3	3166	3	0.00
06/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4330	4	4330	4	0.00
06/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4298	4	4298	4	0.00
06/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4267	4	4267	4	0.00
06/12/2019	R248 On 06-February-20			Bond Future	10.32	89.6334	10.3156	89.6334	94,180.00
06/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	297	0	297	0	0.00
06/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	271	0	271	0	0.00
06/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	284	0	284	0	0.00
06/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5439	5	5439	5	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
06/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5288	5	5288	5	0.00
06/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5363	5	5363	5	0.00
06/12/2019	R248 On 07-May-20			Bond Future	10.39	86.8284	10.3908	86.8284	0.00
06/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1072	1	1072	1	0.00
06/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1120	1	1120	1	0.00
06/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1096	1	1096	1	0.00
06/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	6153	6	6153	6	0.00
06/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	6216	6	6216	6	0.00
06/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	6090	6	6090	6	0.00
06/12/2019	R248 On 06-August-20			Bond Future	10.47	88.4252	10.4668	88.4252	0.00
06/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	599	1	599	1	20,640.00
06/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2812	3	2812	3	0.00
06/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2884	3	2884	3	0.00
06/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	363	0	363	0	3,000.00
06/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2848	3	2848	3	0.00
06/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	5047	5	5047	5	0.00
06/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	5001	5	5001	5	0.00
06/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	13249	13	13249	13	0.00
06/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	5092	5	5092	5	0.00
06/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	11058	11	11058	11	0.00
06/12/2019	R248 On 05-November-20			Bond Future	10.54	85.6519	10.5441	85.6519	0.00
06/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2870	3	2870	3	0.00
06/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2838	3	2838	3	0.00
06/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2806	3	2806	3	0.00
06/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6946	7	6946	7	0.00
06/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6997	7	6997	7	0.00
06/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6894	7	6894	7	0.00