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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
09/12/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	2025 On 06-February-20			Bond Future	136.60	136.4379	136.6003	136.4379	4,913.00
09/12/2019	2025 On 07-May-20			Bond Future	139.13	138.9600	139.1254	138.9600	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
09/12/2019	2025 On 06-August-20			Bond Future	140.25	140.0858	140.2546	140.0858	0.00
09/12/2019	2025 On 05-November-20			Bond Future	142.89	142.7174	142.8893	142.7174	0.00
09/12/2019	2029 On 06-February-20			Bond Future	101.93	101.5040	101.9257	101.5040	3,765.00
09/12/2019	2029 On 07-May-20			Bond Future	102.70	102.2706	102.7001	102.2706	0.00
09/12/2019	2029 On 06-August-20			Bond Future	104.64	104.2044	104.6421	104.2044	0.00
09/12/2019	2029 On 05-November-20			Bond Future	105.47	105.0219	105.4679	105.0219	0.00
09/12/2019	2030 On 06-February-20			Bond Future	9.21	92.1954	9.2053	92.1954	77,569.00
09/12/2019	2030 On 06-February-20	9.00	Call	Bond Future	735	1	735	1	5,820.00
09/12/2019	2030 On 06-February-20	9.25	Call	Bond Future	1432	1	1432	1	0.00
09/12/2019	2030 On 06-February-20	8.40	Call	Bond Future	57	0	57	0	5,820.00
09/12/2019	2030 On 06-February-20	9.14	Call	Bond Future	1091	1	1091	1	0.00
09/12/2019	2030 On 06-February-20	9.40	Call	Bond Future	1982	2	1982	2	0.00
09/12/2019	2030 On 06-February-20	9.15	Call	Bond Future	1120	1	1120	1	0.00
09/12/2019	2030 On 06-February-20	9.16	Call	Bond Future	1149	1	1149	1	0.00
09/12/2019	2030 On 06-February-20	9.16	Put	Bond Future	1426	2	1426	2	0.00
09/12/2019	2030 On 06-February-20	9.14	Put	Bond Future	1491	2	1491	2	0.00
09/12/2019	2030 On 06-February-20	9.25	Put	Bond Future	1160	1	1160	1	5,000.00
09/12/2019	2030 On 06-February-20	8.40	Put	Bond Future	5148	5	5148	5	0.00
09/12/2019	2030 On 06-February-20	9.40	Put	Bond Future	804	1	804	1	5,000.00
09/12/2019	2030 On 06-February-20	9.15	Put	Bond Future	1458	2	1458	2	0.00
09/12/2019	2030 On 06-February-20	9.00	Put	Bond Future	1999	2	1999	2	0.00
09/12/2019	2030 On 07-May-20			Bond Future	9.27	93.8772	9.2749	93.8772	0.00
09/12/2019	2030 On 07-May-20	8.80	Call	Bond Future	889	1	889	1	0.00
09/12/2019	2030 On 07-May-20	8.79	Call	Bond Future	870	1	870	1	0.00
09/12/2019	2030 On 07-May-20	8.78	Call	Bond Future	850	1	850	1	0.00
09/12/2019	2030 On 07-May-20	8.79	Put	Bond Future	3830	4	3830	4	0.00
09/12/2019	2030 On 07-May-20	8.78	Put	Bond Future	3873	4	3873	4	0.00
09/12/2019	2030 On 07-May-20	8.80	Put	Bond Future	3787	4	3787	4	0.00
09/12/2019	2030 On 06-August-20			Bond Future	9.35	91.5974	9.3463	91.5974	0.00
09/12/2019	2030 On 06-August-20	9.09	Call	Bond Future	1875	2	1875	2	0.00
09/12/2019	2030 On 06-August-20	9.11	Call	Bond Future	1930	2	1930	2	0.00
09/12/2019	2030 On 06-August-20	9.10	Call	Bond Future	1903	2	1903	2	0.00
09/12/2019	2030 On 06-August-20	9.10	Put	Bond Future	3359	4	3359	4	0.00
09/12/2019	2030 On 06-August-20	9.11	Put	Bond Future	3327	4	3327	4	0.00

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09/12/2019	2030 On 06-August-20	9.09	Put	Bond Future	3391	4	3391	4	0.00
09/12/2019	2030 On 05-November-20			Bond Future	9.41	93.3206	9.4108	93.3206	0.00
09/12/2019	2030 On 05-November-20	9.04	Call	Bond Future	2044	2	2044	2	1,000.00
09/12/2019	2030 On 05-November-20	8.34	Call	Bond Future	650	1	650	1	1,000.00
09/12/2019	2030 On 05-November-20	8.73	Call	Bond Future	1276	1	1276	1	3,000.00
09/12/2019	2030 On 05-November-20	9.38	Call	Bond Future	3057	3	3057	3	0.00
09/12/2019	2030 On 05-November-20	10.06	Call	Bond Future	5566	5	5566	5	0.00
09/12/2019	2030 On 05-November-20	9.39	Call	Bond Future	3089	3	3089	3	0.00
09/12/2019	2030 On 05-November-20	9.03	Call	Bond Future	2017	2	2017	2	16,000.00
09/12/2019	2030 On 05-November-20	10.37	Call	Bond Future	6876	7	6876	7	0.00
09/12/2019	2030 On 05-November-20	9.40	Call	Bond Future	3122	3	3122	3	0.00
09/12/2019	2030 On 05-November-20	10.47	Call	Bond Future	7308	7	7308	7	0.00
09/12/2019	2030 On 05-November-20	9.23	Call	Bond Future	2589	2	2589	2	3,000.00
09/12/2019	2030 On 05-November-20	8.53	Call	Bond Future	885	1	885	1	16,000.00
09/12/2019	2030 On 05-November-20	9.03	Put	Bond Future	4234	4	4234	4	0.00
09/12/2019	2030 On 05-November-20	8.53	Put	Bond Future	6121	6	6121	6	0.00
09/12/2019	2030 On 05-November-20	10.47	Put	Bond Future	1491	2	1491	2	3,000.00
09/12/2019	2030 On 05-November-20	9.40	Put	Bond Future	3184	3	3184	3	0.00
09/12/2019	2030 On 05-November-20	9.38	Put	Bond Future	3234	3	3234	3	0.00
09/12/2019	2030 On 05-November-20	8.73	Put	Bond Future	5290	6	5290	6	0.00
09/12/2019	2030 On 05-November-20	9.23	Put	Bond Future	3633	4	3633	4	0.00
09/12/2019	2030 On 05-November-20	10.37	Put	Bond Future	1587	2	1587	2	16,000.00
09/12/2019	2030 On 05-November-20	9.39	Put	Bond Future	3209	3	3209	3	0.00
09/12/2019	2030 On 05-November-20	10.06	Put	Bond Future	1942	2	1942	2	1,000.00
09/12/2019	2030 On 05-November-20	9.04	Put	Bond Future	4202	4	4202	4	0.00
09/12/2019	2030 On 05-November-20	8.34	Put	Bond Future	7066	7	7066	7	0.00
09/12/2019	2032 On 06-February-20			Bond Future	9.57	93.4050	9.5747	93.4050	70,738.00
09/12/2019	2032 On 06-February-20	9.39	Call	Bond Future	877	1	877	1	0.00
09/12/2019	2032 On 06-February-20	9.40	Call	Bond Future	904	1	904	1	0.00
09/12/2019	2032 On 06-February-20	9.38	Call	Bond Future	851	1	851	1	0.00
09/12/2019	2032 On 06-February-20	9.38	Put	Bond Future	2153	2	2153	2	0.00
09/12/2019	2032 On 06-February-20	9.39	Put	Bond Future	2112	2	2112	2	0.00
09/12/2019	2032 On 06-February-20	9.40	Put	Bond Future	2071	2	2071	2	0.00
09/12/2019	2032 On 07-May-20			Bond Future	9.65	90.9491	9.6490	90.9491	0.00

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09/12/2019	2032 On 07-May-20	9.17	Call	Bond Future	1089	1	1089	1	0.00
09/12/2019	2032 On 07-May-20	9.19	Call	Bond Future	1134	1	1134	1	0.00
09/12/2019	2032 On 07-May-20	9.18	Call	Bond Future	1112	1	1112	1	0.00
09/12/2019	2032 On 07-May-20	9.18	Put	Bond Future	4236	4	4236	4	0.00
09/12/2019	2032 On 07-May-20	9.19	Put	Bond Future	4190	4	4190	4	0.00
09/12/2019	2032 On 07-May-20	9.17	Put	Bond Future	4282	4	4282	4	0.00
09/12/2019	2032 On 06-August-20			Bond Future	9.72	92.6230	9.7242	92.6230	0.00
09/12/2019	2032 On 06-August-20	9.45	Call	Bond Future	2199	2	2199	2	0.00
09/12/2019	2032 On 06-August-20	9.46	Call	Bond Future	2228	2	2228	2	0.00
09/12/2019	2032 On 06-August-20	9.47	Call	Bond Future	2258	2	2258	2	0.00
09/12/2019	2032 On 06-August-20	9.47	Put	Bond Future	3904	4	3904	4	0.00
09/12/2019	2032 On 06-August-20	9.45	Put	Bond Future	3976	4	3976	4	0.00
09/12/2019	2032 On 06-August-20	9.46	Put	Bond Future	3940	4	3940	4	0.00
09/12/2019	2032 On 05-November-20			Bond Future	9.80	90.2068	9.7982	90.2068	0.00
09/12/2019	2032 On 05-November-20	9.76	Call	Bond Future	3456	3	3456	3	0.00
09/12/2019	2032 On 05-November-20	10.99	Call	Bond Future	8492	8	8492	8	0.00
09/12/2019	2032 On 05-November-20	11.08	Call	Bond Future	8873	9	8873	9	0.00
09/12/2019	2032 On 05-November-20	9.11	Call	Bond Future	1603	2	1603	2	3,000.00
09/12/2019	2032 On 05-November-20	9.61	Call	Bond Future	2969	3	2969	3	3,000.00
09/12/2019	2032 On 05-November-20	9.44	Call	Bond Future	2458	2	2458	2	1,000.00
09/12/2019	2032 On 05-November-20	9.77	Call	Bond Future	3489	3	3489	3	0.00
09/12/2019	2032 On 05-November-20	8.94	Call	Bond Future	1264	1	1264	1	1,000.00
09/12/2019	2032 On 05-November-20	9.75	Call	Bond Future	3423	3	3423	3	0.00
09/12/2019	2032 On 05-November-20	9.75	Put	Bond Future	3726	4	3726	4	0.00
09/12/2019	2032 On 05-November-20	9.11	Put	Bond Future	6072	6	6072	6	0.00
09/12/2019	2032 On 05-November-20	8.94	Put	Bond Future	6883	7	6883	7	0.00
09/12/2019	2032 On 05-November-20	11.08	Put	Bond Future	1295	1	1295	1	1,000.00
09/12/2019	2032 On 05-November-20	9.77	Put	Bond Future	3667	4	3667	4	0.00
09/12/2019	2032 On 05-November-20	9.44	Put	Bond Future	4747	5	4747	5	0.00
09/12/2019	2032 On 05-November-20	9.61	Put	Bond Future	4162	4	4162	4	0.00
09/12/2019	2032 On 05-November-20	9.76	Put	Bond Future	3697	4	3697	4	0.00
09/12/2019	2032 On 05-November-20	10.99	Put	Bond Future	1416	1	1416	1	3,000.00
09/12/2019	2033 On 06-February-20			Bond Future	101.01	100.9553	101.0113	100.9553	6,260.00
09/12/2019	2033 On 07-May-20			Bond Future	101.69	101.6293	101.6864	101.6293	0.00

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09/12/2019	2033 On 06-August-20			Bond Future	103.61	103.5511	103.6094	103.5511	0.00
09/12/2019	2033 On 05-November-20			Bond Future	104.34	104.2778	104.3373	104.2778	0.00
09/12/2019	2037 On 06-February-20			Bond Future	10.07	87.3511	10.0732	87.3511	77,166.00
09/12/2019	2037 On 06-February-20	9.68	Call	Bond Future	511	0	511	0	0.00
09/12/2019	2037 On 06-February-20	9.67	Call	Bond Future	492	0	492	0	0.00
09/12/2019	2037 On 06-February-20	9.66	Call	Bond Future	473	0	473	0	0.00
09/12/2019	2037 On 06-February-20	9.67	Put	Bond Future	3500	4	3500	4	0.00
09/12/2019	2037 On 06-February-20	9.66	Put	Bond Future	3558	4	3558	4	0.00
09/12/2019	2037 On 06-February-20	9.68	Put	Bond Future	3443	4	3443	4	0.00
09/12/2019	2037 On 07-May-20			Bond Future	10.15	88.9445	10.1538	88.9445	0.00
09/12/2019	2037 On 07-May-20	9.59	Call	Bond Future	1093	1	1093	1	0.00
09/12/2019	2037 On 07-May-20	9.60	Call	Bond Future	1116	1	1116	1	0.00
09/12/2019	2037 On 07-May-20	9.61	Call	Bond Future	1139	1	1139	1	0.00
09/12/2019	2037 On 07-May-20	9.61	Put	Bond Future	5173	5	5173	5	0.00
09/12/2019	2037 On 07-May-20	9.59	Put	Bond Future	5280	5	5280	5	0.00
09/12/2019	2037 On 07-May-20	9.60	Put	Bond Future	5226	5	5226	5	0.00
09/12/2019	2037 On 06-August-20			Bond Future	10.24	86.3214	10.2368	86.3214	0.00
09/12/2019	2037 On 06-August-20	9.87	Call	Bond Future	2297	2	2297	2	0.00
09/12/2019	2037 On 06-August-20	9.88	Call	Bond Future	2327	2	2327	2	0.00
09/12/2019	2037 On 06-August-20	9.86	Call	Bond Future	2267	2	2267	2	0.00
09/12/2019	2037 On 06-August-20	9.86	Put	Bond Future	4989	5	4989	5	0.00
09/12/2019	2037 On 06-August-20	9.87	Put	Bond Future	4945	5	4945	5	0.00
09/12/2019	2037 On 06-August-20	9.88	Put	Bond Future	4902	5	4902	5	0.00
09/12/2019	2037 On 05-November-20			Bond Future	10.31	87.9473	10.3130	87.9473	0.00
09/12/2019	2037 On 05-November-20	10.19	Call	Bond Future	3720	4	3720	4	0.00
09/12/2019	2037 On 05-November-20	10.17	Call	Bond Future	3651	4	3651	4	0.00
09/12/2019	2037 On 05-November-20	10.18	Call	Bond Future	3686	4	3686	4	0.00
09/12/2019	2037 On 05-November-20	10.17	Put	Bond Future	4655	5	4655	5	0.00
09/12/2019	2037 On 05-November-20	10.19	Put	Bond Future	4583	5	4583	5	0.00
09/12/2019	2037 On 05-November-20	10.18	Put	Bond Future	4619	5	4619	5	0.00
09/12/2019	2038 On 06-February-20			Bond Future	116.80	115.7204	116.7988	115.7204	10,814.00
09/12/2019	2038 On 07-May-20			Bond Future	118.96	117.8595	118.9578	117.8595	0.00
09/12/2019	2038 On 06-August-20			Bond Future	119.52	118.3985	119.5179	118.3985	0.00
09/12/2019	2038 On 05-November-20			Bond Future	121.76	120.6227	121.7630	120.6227	0.00

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09/12/2019	2040 On 06-February-20			Bond Future	10.20	89.7225	10.2037	89.7225	52,705.00
09/12/2019	2040 On 06-February-20	9.74	Call	Bond Future	444	0	444	0	0.00
09/12/2019	2040 On 06-February-20	8.40	Call	Bond Future	0	0	0	0	0.00
09/12/2019	2040 On 06-February-20	9.76	Call	Bond Future	480	0	480	0	0.00
09/12/2019	2040 On 06-February-20	9.00	Call	Bond Future	9	0	9	0	0.00
09/12/2019	2040 On 06-February-20	9.75	Call	Bond Future	462	0	462	0	0.00
09/12/2019	2040 On 06-February-20	9.75	Put	Bond Future	4099	4	4099	4	0.00
09/12/2019	2040 On 06-February-20	9.76	Put	Bond Future	4035	4	4035	4	0.00
09/12/2019	2040 On 06-February-20	9.00	Put	Bond Future	10189	11	10189	11	0.00
09/12/2019	2040 On 06-February-20	9.74	Put	Bond Future	4164	4	4164	4	0.00
09/12/2019	2040 On 06-February-20	8.40	Put	Bond Future	15943	16	15943	16	0.00
09/12/2019	2040 On 07-May-20			Bond Future	10.29	91.3591	10.2850	91.3591	0.00
09/12/2019	2040 On 07-May-20	9.50	Call	Bond Future	662	1	662	1	2,640.00
09/12/2019	2040 On 07-May-20	10.00	Call	Bond Future	1927	2	1927	2	2,640.00
09/12/2019	2040 On 07-May-20	9.75	Call	Bond Future	1197	1	1197	1	0.00
09/12/2019	2040 On 07-May-20	9.74	Call	Bond Future	1171	1	1171	1	0.00
09/12/2019	2040 On 07-May-20	9.73	Call	Bond Future	1147	1	1147	1	0.00
09/12/2019	2040 On 07-May-20	9.73	Put	Bond Future	5563	6	5563	6	0.00
09/12/2019	2040 On 07-May-20	9.75	Put	Bond Future	5448	6	5448	6	0.00
09/12/2019	2040 On 07-May-20	9.74	Put	Bond Future	5505	6	5505	6	0.00
09/12/2019	2040 On 07-May-20	10.00	Put	Bond Future	4153	4	4153	4	0.00
09/12/2019	2040 On 07-May-20	9.50	Put	Bond Future	7010	7	7010	7	0.00
09/12/2019	2040 On 06-August-20			Bond Future	10.37	88.5294	10.3687	88.5294	0.00
09/12/2019	2040 On 06-August-20	10.02	Call	Bond Future	2475	2	2475	2	0.00
09/12/2019	2040 On 06-August-20	10.04	Call	Bond Future	2541	2	2541	2	0.00
09/12/2019	2040 On 06-August-20	10.03	Call	Bond Future	2508	2	2508	2	0.00
09/12/2019	2040 On 06-August-20	10.02	Put	Bond Future	5169	5	5169	5	0.00
09/12/2019	2040 On 06-August-20	10.04	Put	Bond Future	5077	5	5077	5	0.00
09/12/2019	2040 On 06-August-20	10.03	Put	Bond Future	5123	5	5123	5	0.00
09/12/2019	2040 On 05-November-20			Bond Future	10.45	90.1973	10.4457	90.1973	0.00
09/12/2019	2040 On 05-November-20	9.73	Call	Bond Future	2123	2	2123	2	2,000.00
09/12/2019	2040 On 05-November-20	10.23	Call	Bond Future	3701	4	3701	4	2,000.00
09/12/2019	2040 On 05-November-20	9.50	Call	Bond Future	1551	1	1551	1	2,000.00
09/12/2019	2040 On 05-November-20	10.00	Call	Bond Future	2921	3	2921	3	2,000.00

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09/12/2019	2040 On 05-November-20	10.30	Call	Bond Future	3955	4	3955	4	0.00
09/12/2019	2040 On 05-November-20	11.70	Call	Bond Future	10261	10	10261	10	0.00
09/12/2019	2040 On 05-November-20	10.31	Call	Bond Future	3991	4	3991	4	0.00
09/12/2019	2040 On 05-November-20	11.50	Call	Bond Future	9337	9	9337	9	0.00
09/12/2019	2040 On 05-November-20	10.32	Call	Bond Future	4029	4	4029	4	0.00
09/12/2019	2040 On 05-November-20	10.31	Put	Bond Future	5011	5	5011	5	0.00
09/12/2019	2040 On 05-November-20	11.50	Put	Bond Future	2014	2	2014	2	2,000.00
09/12/2019	2040 On 05-November-20	9.50	Put	Bond Future	9059	9	9059	9	0.00
09/12/2019	2040 On 05-November-20	10.00	Put	Bond Future	6339	7	6339	7	0.00
09/12/2019	2040 On 05-November-20	10.32	Put	Bond Future	4972	5	4972	5	0.00
09/12/2019	2040 On 05-November-20	11.70	Put	Bond Future	1660	2	1660	2	2,000.00
09/12/2019	2040 On 05-November-20	10.23	Put	Bond Future	5330	6	5330	6	0.00
09/12/2019	2040 On 05-November-20	10.30	Put	Bond Future	5050	5	5050	5	0.00
09/12/2019	2040 On 05-November-20	9.73	Put	Bond Future	7716	8	7716	8	0.00
09/12/2019	2044 On 06-February-20			Bond Future	10.30	86.2546	10.2980	86.2546	50,331.00
09/12/2019	2044 On 06-February-20	9.77	Call	Bond Future	312	0	312	0	0.00
09/12/2019	2044 On 06-February-20	9.09	Call	Bond Future	8	0	8	0	328.00
09/12/2019	2044 On 06-February-20	9.74	Call	Bond Future	273	0	273	0	328.00
09/12/2019	2044 On 06-February-20	10.78	Call	Bond Future	4214	4	4214	4	0.00
09/12/2019	2044 On 06-February-20	9.78	Call	Bond Future	326	0	326	0	0.00
09/12/2019	2044 On 06-February-20	9.76	Call	Bond Future	298	0	298	0	0.00
09/12/2019	2044 On 06-February-20	9.78	Put	Bond Future	4541	5	4541	5	0.00
09/12/2019	2044 On 06-February-20	9.76	Put	Bond Future	4682	5	4682	5	0.00
09/12/2019	2044 On 06-February-20	10.78	Put	Bond Future	581	1	581	1	328.00
09/12/2019	2044 On 06-February-20	9.77	Put	Bond Future	4611	5	4611	5	0.00
09/12/2019	2044 On 06-February-20	9.74	Put	Bond Future	4827	5	4827	5	0.00
09/12/2019	2044 On 06-February-20	9.09	Put	Bond Future	10391	11	10391	11	0.00
09/12/2019	2044 On 07-May-20			Bond Future	10.38	87.8280	10.3782	87.8280	0.00
09/12/2019	2044 On 07-May-20	10.81	Call	Bond Future	4987	5	4987	5	0.00
09/12/2019	2044 On 07-May-20	9.79	Call	Bond Future	1118	1	1118	1	0.00
09/12/2019	2044 On 07-May-20	9.33	Call	Bond Future	363	0	363	0	100.00
09/12/2019	2044 On 07-May-20	9.98	Call	Bond Future	1632	2	1632	2	100.00
09/12/2019	2044 On 07-May-20	9.26	Call	Bond Future	304	0	304	0	556.00
09/12/2019	2044 On 07-May-20	9.81	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
09/12/2019	2044 On 07-May-20	9.45	Call	Bond Future	486	0	486	0	129.00
09/12/2019	2044 On 07-May-20	9.97	Call	Bond Future	1602	2	1602	2	129.00
09/12/2019	2044 On 07-May-20	11.09	Call	Bond Future	6452	6	6452	6	0.00
09/12/2019	2044 On 07-May-20	9.80	Call	Bond Future	1142	1	1142	1	0.00
09/12/2019	2044 On 07-May-20	9.91	Call	Bond Future	1429	1	1429	1	556.00
09/12/2019	2044 On 07-May-20	11.02	Call	Bond Future	6075	6	6075	6	0.00
09/12/2019	2044 On 07-May-20	11.02	Put	Bond Future	1357	1	1357	1	556.00
09/12/2019	2044 On 07-May-20	11.09	Put	Bond Future	1246	1	1246	1	100.00
09/12/2019	2044 On 07-May-20	9.26	Put	Bond Future	9708	10	9708	10	0.00
09/12/2019	2044 On 07-May-20	9.91	Put	Bond Future	5171	5	5171	5	0.00
09/12/2019	2044 On 07-May-20	9.80	Put	Bond Future	5802	6	5802	6	0.00
09/12/2019	2044 On 07-May-20	9.98	Put	Bond Future	4797	5	4797	5	0.00
09/12/2019	2044 On 07-May-20	9.79	Put	Bond Future	5862	6	5862	6	0.00
09/12/2019	2044 On 07-May-20	9.45	Put	Bond Future	8175	8	8175	8	0.00
09/12/2019	2044 On 07-May-20	9.97	Put	Bond Future	4849	5	4849	5	0.00
09/12/2019	2044 On 07-May-20	10.81	Put	Bond Future	1764	2	1764	2	129.00
09/12/2019	2044 On 07-May-20	9.33	Put	Bond Future	9129	9	9129	9	0.00
09/12/2019	2044 On 07-May-20	9.81	Put	Bond Future	5742	6	5742	6	0.00
09/12/2019	2044 On 06-August-20			Bond Future	10.46	85.0585	10.4606	85.0585	0.00
09/12/2019	2044 On 06-August-20	9.36	Call	Bond Future	739	1	739	1	602.00
09/12/2019	2044 On 06-August-20	9.86	Call	Bond Future	1779	2	1779	2	0.00
09/12/2019	2044 On 06-August-20	9.98	Call	Bond Future	2127	2	2127	2	602.00
09/12/2019	2044 On 06-August-20	9.01	Call	Bond Future	380	0	380	0	140.00
09/12/2019	2044 On 06-August-20	9.66	Call	Bond Future	1274	1	1274	1	140.00
09/12/2019	2044 On 06-August-20	9.88	Call	Bond Future	1835	2	1835	2	0.00
09/12/2019	2044 On 06-August-20	11.09	Call	Bond Future	6661	6	6661	6	0.00
09/12/2019	2044 On 06-August-20	9.87	Call	Bond Future	1807	2	1807	2	0.00
09/12/2019	2044 On 06-August-20	10.93	Call	Bond Future	5877	6	5877	6	0.00
09/12/2019	2044 On 06-August-20	10.93	Put	Bond Future	2432	3	2432	3	140.00
09/12/2019	2044 On 06-August-20	9.87	Put	Bond Future	6501	7	6501	7	0.00
09/12/2019	2044 On 06-August-20	9.01	Put	Bond Future	12719	13	12719	13	0.00
09/12/2019	2044 On 06-August-20	9.66	Put	Bond Future	7742	8	7742	8	0.00
09/12/2019	2044 On 06-August-20	9.88	Put	Bond Future	6446	7	6446	7	0.00
09/12/2019	2044 On 06-August-20	11.09	Put	Bond Future	2095	2	2095	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
09/12/2019	2044 On 06-August-20	9.86	Put	Bond Future	6557	7	6557	7	0.00
09/12/2019	2044 On 06-August-20	9.98	Put	Bond Future	5915	6	5915	6	0.00
09/12/2019	2044 On 06-August-20	9.36	Put	Bond Future	9843	10	9843	10	0.00
09/12/2019	2044 On 05-November-20			Bond Future	10.54	86.6611	10.5364	86.6611	0.00
09/12/2019	2044 On 05-November-20	9.96	Call	Bond Future	2494	2	2494	2	0.00
09/12/2019	2044 On 05-November-20	9.72	Call	Bond Future	1838	2	1838	2	1,815.00
09/12/2019	2044 On 05-November-20	11.38	Call	Bond Future	8259	8	8259	8	0.00
09/12/2019	2044 On 05-November-20	10.34	Call	Bond Future	3761	4	3761	4	0.00
09/12/2019	2044 On 05-November-20	9.97	Call	Bond Future	2524	2	2524	2	568.00
09/12/2019	2044 On 05-November-20	10.36	Call	Bond Future	3834	4	3834	4	0.00
09/12/2019	2044 On 05-November-20	11.43	Call	Bond Future	8505	8	8505	8	0.00
09/12/2019	2044 On 05-November-20	9.29	Call	Bond Future	1061	1	1061	1	568.00
09/12/2019	2044 On 05-November-20	11.17	Call	Bond Future	7246	7	7246	7	0.00
09/12/2019	2044 On 05-November-20	8.87	Call	Bond Future	566	1	566	1	1,815.00
09/12/2019	2044 On 05-November-20	10.02	Call	Bond Future	2677	3	2677	3	1,815.00
09/12/2019	2044 On 05-November-20	10.35	Call	Bond Future	3798	4	3798	4	0.00
09/12/2019	2044 On 05-November-20	10.35	Put	Bond Future	5216	5	5216	5	0.00
09/12/2019	2044 On 05-November-20	10.02	Put	Bond Future	6705	7	6705	7	0.00
09/12/2019	2044 On 05-November-20	10.36	Put	Bond Future	5175	5	5175	5	0.00
09/12/2019	2044 On 05-November-20	11.17	Put	Bond Future	2707	3	2707	3	1,815.00
09/12/2019	2044 On 05-November-20	11.43	Put	Bond Future	2223	2	2223	2	1,815.00
09/12/2019	2044 On 05-November-20	8.87	Put	Bond Future	14790	15	14790	15	0.00
09/12/2019	2044 On 05-November-20	9.72	Put	Bond Future	8354	9	8354	9	0.00
09/12/2019	2044 On 05-November-20	9.29	Put	Bond Future	11349	12	11349	12	0.00
09/12/2019	2044 On 05-November-20	9.96	Put	Bond Future	7010	7	7010	7	0.00
09/12/2019	2044 On 05-November-20	10.34	Put	Bond Future	5256	5	5256	5	0.00
09/12/2019	2044 On 05-November-20	11.38	Put	Bond Future	2307	2	2307	2	568.00
09/12/2019	2044 On 05-November-20	9.97	Put	Bond Future	6959	7	6959	7	0.00
09/12/2019	2046 On 06-February-20			Bond Future	107.67	107.3845	107.6712	107.3845	12,785.00
09/12/2019	2046 On 07-May-20			Bond Future	107.92	107.6257	107.9176	107.6257	0.00
09/12/2019	2046 On 06-August-20			Bond Future	109.96	109.6609	109.9583	109.6609	0.00
09/12/2019	2046 On 05-November-20			Bond Future	110.23	109.9294	110.2326	109.9294	0.00
09/12/2019	2050 On 06-February-20			Bond Future	109.87	108.7948	109.8710	108.7948	11,827.00
09/12/2019	2050 On 07-May-20			Bond Future	111.90	110.8057	111.9021	110.8057	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
09/12/2019	2050 On 06-August-20			Bond Future	112.14	111.0257	112.1427	111.0257	0.00
09/12/2019	2050 On 05-November-20			Bond Future	114.25	113.1112	114.2494	113.1112	0.00
09/12/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	AL37 On 06-February-20			Index Future	680.34	679.4530	680.3380	679.4530	0.00
09/12/2019	AL37 On 07-May-20			Index Future	692.75	691.8470	692.7490	691.8470	0.00
09/12/2019	AL37 On 06-August-20			Index Future	705.55	704.6300	705.5490	704.6300	0.00
09/12/2019	AL7T On 06-February-20			Index Future	783.29	781.3740	783.2860	781.3740	0.00
09/12/2019	AL7T On 07-May-20			Index Future	797.58	795.6280	797.5750	795.6280	0.00
09/12/2019	AL7T On 06-August-20			Index Future	812.31	810.3280	812.3120	810.3280	0.00
09/12/2019	ALBI On 06-February-20			Index Future	696.82	694.9670	696.8210	694.9670	414.00
09/12/2019	ALBI On 07-May-20			Index Future	709.53	707.6440	709.5330	707.6440	0.00
09/12/2019	ALBI On 06-August-20			Index Future	722.64	720.7180	722.6430	720.7180	0.00
09/12/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2019	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
09/12/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2019	ES33 On 06-February-20			Bond Future	11.11	77.8680	11.1078	77.8680	350.00
09/12/2019	ES33 On 07-May-20			Bond Future	11.23	75.4948	11.2294	75.4948	0.00
09/12/2019	ES33 On 06-August-20			Bond Future	11.35	76.8811	11.3541	76.8811	0.00
09/12/2019	ES33 On 05-November-20			Bond Future	11.48	74.5382	11.4807	74.5382	0.00
09/12/2019	ES42 On 06-February-20			Bond Future	11.43	78.7460	11.4339	78.7460	4,919.00
09/12/2019	ES42 On 07-May-20			Bond Future	11.55	75.9180	11.5546	75.9180	0.00
09/12/2019	ES42 On 06-August-20			Bond Future	11.68	77.3112	11.6765	77.3112	0.00
09/12/2019	ES42 On 05-November-20			Bond Future	11.80	74.5065	11.7992	74.5065	0.00
09/12/2019	GOVI On 06-February-20			GOVI	688.86	686.9700	688.8630	686.9700	1,242.00
09/12/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 06-February-20	703.13	Put	GOVI	142670	16	142670	16	0.00
09/12/2019	GOVI On 06-February-20	703.15	Put	GOVI	142870	16	142870	16	0.00
09/12/2019	GOVI On 06-February-20	703.14	Put	GOVI	142770	16	142770	16	0.00
09/12/2019	GOVI On 07-May-20			GOVI	701.43	699.5020	701.4300	699.5020	0.00
09/12/2019	GOVI On 07-May-20	719.98	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 07-May-20	720.00	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 07-May-20	719.99	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 07-May-20	720.00	Put	GOVI	185700	20	185700	20	0.00
09/12/2019	GOVI On 07-May-20	719.98	Put	GOVI	185500	20	185500	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
09/12/2019	GOVI On 07-May-20	719.99	Put	GOVI	185600	20	185600	20	0.00
09/12/2019	GOVI On 06-August-20			GOVI	714.39	712.4250	714.3910	712.4250	0.00
09/12/2019	GOVI On 06-August-20	728.14	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 06-August-20	728.13	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 06-August-20	728.12	Call	GOVI	0	0	0	0	0.00
09/12/2019	GOVI On 06-August-20	728.13	Put	GOVI	137390	16	137390	16	0.00
09/12/2019	GOVI On 06-August-20	728.12	Put	GOVI	137290	16	137290	16	0.00
09/12/2019	GOVI On 06-August-20	728.14	Put	GOVI	137490	16	137490	16	0.00
09/12/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2019	IGOV On 06-February-20			Index Future	259.73	259.1260	259.7300	259.1260	1,011.00
09/12/2019	IGOV On 07-May-20			Index Future	264.53	263.9160	264.5310	263.9160	47.00
09/12/2019	IGOV On 06-August-20			Index Future	269.48	268.8540	269.4810	268.8540	0.00
09/12/2019	IS02 On 20-December-19			Interest Rate Swap	102.70	102.7000	102.7000	102.7000	0.00
09/12/2019	IS02 On 23-March-20			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
09/12/2019	IS02 On 22-June-20			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
09/12/2019	IS02 On 21-September-20			Interest Rate Swap	98.75	98.7500	98.7500	98.7500	0.00
09/12/2019	IS05 On 17-December-20			Interest Rate Swap	95.49	95.5100	95.4900	95.5100	0.00
09/12/2019	IS05 On 16-March-21			Interest Rate Swap	94.46	94.4800	94.4600	94.4800	0.00
09/12/2019	IS05 On 15-June-21			Interest Rate Swap	93.38	93.4100	93.3800	93.4100	0.00
09/12/2019	IS05 On 21-September-21			Interest Rate Swap	93.27	93.3100	93.2700	93.3100	0.00
09/12/2019	IS05 On 21-December-21			Interest Rate Swap	95.23	95.2700	95.2300	95.2700	51.00
09/12/2019	IS05 On 15-March-22			Interest Rate Swap	95.15	95.1900	95.1500	95.1900	0.00
09/12/2019	IS05 On 21-June-22			Interest Rate Swap	96.10	96.1600	96.1000	96.1600	0.00
09/12/2019	IS05 On 20-September-22			Interest Rate Swap	99.83	99.9100	99.8300	99.9100	0.00
09/12/2019	IS05 On 20-December-22			Interest Rate Swap	100.90	100.9800	100.9000	100.9800	0.00
09/12/2019	IS05 On 22-March-23			Interest Rate Swap	94.00	94.1000	94.0000	94.1000	0.00
09/12/2019	IS05 On 20-June-23			Interest Rate Swap	99.93	100.0400	99.9300	100.0400	0.00
09/12/2019	IS05 On 19-September-23			Interest Rate Swap	94.74	94.7400	94.7400	94.7400	0.00
09/12/2019	IS10 On 17-December-25			Interest Rate Swap	90.72	90.9100	90.7200	90.9100	0.00
09/12/2019	IS10 On 16-March-26			Interest Rate Swap	87.58	87.7800	87.5800	87.7800	0.00
09/12/2019	IS10 On 15-June-26			Interest Rate Swap	86.23	86.4300	86.2300	86.4300	0.00
09/12/2019	IS10 On 21-September-26			Interest Rate Swap	88.39	88.5900	88.3900	88.5900	0.00
09/12/2019	IS10 On 21-December-26			Interest Rate Swap	92.25	92.4400	92.2500	92.4400	0.00
09/12/2019	IS10 On 15-March-27			Interest Rate Swap	90.73	90.9300	90.7300	90.9300	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
09/12/2019	IS10 On 21-June-27			Interest Rate Swap	92.82	93.0200	92.8200	93.0200	0.00
09/12/2019	IS10 On 20-September-27			Interest Rate Swap	98.35	98.5600	98.3500	98.5600	0.00
09/12/2019	IS10 On 20-December-27			Interest Rate Swap	98.70	98.9100	98.7000	98.9100	0.00
09/12/2019	IS10 On 22-March-28			Interest Rate Swap	92.05	92.2800	92.0500	92.2800	0.00
09/12/2019	IS10 On 20-June-28			Interest Rate Swap	99.42	99.6600	99.4200	99.6600	0.00
09/12/2019	IS10 On 19-September-28			Interest Rate Swap	91.68	91.6800	91.6800	91.6800	0.00
09/12/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/12/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/12/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
09/12/2019	R023 On 06-February-20			Bond Future	7.29	104.6328	7.2877	104.6328	42,421.00
09/12/2019	R023 On 06-February-20	7.52	Call	Bond Future	788	1	788	1	0.00
09/12/2019	R023 On 06-February-20	7.54	Call	Bond Future	831	1	831	1	0.00
09/12/2019	R023 On 06-February-20	7.53	Call	Bond Future	809	1	809	1	0.00
09/12/2019	R023 On 06-February-20	7.53	Put	Bond Future	155	0	155	0	0.00
09/12/2019	R023 On 06-February-20	7.54	Put	Bond Future	150	0	150	0	0.00
09/12/2019	R023 On 06-February-20	7.52	Put	Bond Future	161	0	161	0	0.00
09/12/2019	R023 On 07-May-20			Bond Future	7.27	102.6089	7.2714	102.6089	13,512.00
09/12/2019	R023 On 07-May-20	6.90	Call	Bond Future	221	0	221	0	0.00
09/12/2019	R023 On 07-May-20	6.91	Call	Bond Future	229	0	229	0	0.00
09/12/2019	R023 On 07-May-20	6.89	Call	Bond Future	213	0	213	0	0.00
09/12/2019	R023 On 07-May-20	6.89	Put	Bond Future	1177	1	1177	1	0.00
09/12/2019	R023 On 07-May-20	6.90	Put	Bond Future	1160	1	1160	1	0.00
09/12/2019	R023 On 07-May-20	6.91	Put	Bond Future	1142	1	1142	1	0.00
09/12/2019	R023 On 06-August-20			Bond Future	7.24	104.5045	7.2378	104.5045	0.00
09/12/2019	R023 On 06-August-20	7.26	Call	Bond Future	804	1	804	1	0.00
09/12/2019	R023 On 06-August-20	7.28	Call	Bond Future	832	1	832	1	0.00
09/12/2019	R023 On 06-August-20	7.27	Call	Bond Future	818	1	818	1	0.00
09/12/2019	R023 On 06-August-20	7.28	Put	Bond Future	735	1	735	1	0.00
09/12/2019	R023 On 06-August-20	7.27	Put	Bond Future	744	1	744	1	0.00
09/12/2019	R023 On 06-August-20	7.26	Put	Bond Future	753	1	753	1	0.00
09/12/2019	R023 On 05-November-20			Bond Future	7.20	102.5329	7.1987	102.5329	0.00
09/12/2019	R023 On 05-November-20	7.46	Call	Bond Future	1220	1	1220	1	0.00
09/12/2019	R023 On 05-November-20	7.45	Call	Bond Future	1206	1	1206	1	0.00
09/12/2019	R023 On 05-November-20	7.47	Call	Bond Future	1234	1	1234	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
09/12/2019	R023 On 05-November-20	7.45	Put	Bond Future	678	1	678	1	0.00
09/12/2019	R023 On 05-November-20	7.46	Put	Bond Future	671	1	671	1	0.00
09/12/2019	R023 On 05-November-20	7.47	Put	Bond Future	665	1	665	1	0.00
09/12/2019	R035 On 06-February-20			Bond Future	9.90	95.8441	9.8953	95.8441	118,255.00
09/12/2019	R035 On 06-February-20	9.61	Call	Bond Future	748	1	748	1	0.00
09/12/2019	R035 On 06-February-20	9.60	Call	Bond Future	724	1	724	1	0.00
09/12/2019	R035 On 06-February-20	9.59	Call	Bond Future	700	1	700	1	0.00
09/12/2019	R035 On 06-February-20	9.59	Put	Bond Future	2966	3	2966	3	0.00
09/12/2019	R035 On 06-February-20	9.61	Put	Bond Future	2863	3	2863	3	0.00
09/12/2019	R035 On 06-February-20	9.60	Put	Bond Future	2914	3	2914	3	0.00
09/12/2019	R035 On 07-May-20			Bond Future	9.97	93.0890	9.9710	93.0890	0.00
09/12/2019	R035 On 07-May-20	9.11	Call	Bond Future	532	1	532	1	5,000.00
09/12/2019	R035 On 07-May-20	9.75	Call	Bond Future	2023	2	2023	2	5,000.00
09/12/2019	R035 On 07-May-20	9.47	Call	Bond Future	1232	1	1232	1	0.00
09/12/2019	R035 On 07-May-20	9.78	Call	Bond Future	2119	2	2119	2	3,530.00
09/12/2019	R035 On 07-May-20	9.18	Call	Bond Future	640	1	640	1	3,530.00
09/12/2019	R035 On 07-May-20	9.49	Call	Bond Future	1282	1	1282	1	0.00
09/12/2019	R035 On 07-May-20	10.75	Call	Bond Future	6391	6	6391	6	0.00
09/12/2019	R035 On 07-May-20	9.48	Call	Bond Future	1257	1	1257	1	0.00
09/12/2019	R035 On 07-May-20	10.57	Call	Bond Future	5461	5	5461	5	0.00
09/12/2019	R035 On 07-May-20	9.75	Put	Bond Future	3630	4	3630	4	0.00
09/12/2019	R035 On 07-May-20	9.47	Put	Bond Future	4936	5	4936	5	0.00
09/12/2019	R035 On 07-May-20	9.78	Put	Bond Future	3506	4	3506	4	0.00
09/12/2019	R035 On 07-May-20	9.49	Put	Bond Future	4834	5	4834	5	0.00
09/12/2019	R035 On 07-May-20	9.18	Put	Bond Future	6587	7	6587	7	0.00
09/12/2019	R035 On 07-May-20	10.75	Put	Bond Future	1038	1	1038	1	5,000.00
09/12/2019	R035 On 07-May-20	9.48	Put	Bond Future	4884	5	4884	5	0.00
09/12/2019	R035 On 07-May-20	10.57	Put	Bond Future	1303	1	1303	1	3,530.00
09/12/2019	R035 On 07-May-20	9.11	Put	Bond Future	7033	7	7033	7	0.00
09/12/2019	R035 On 06-August-20			Bond Future	10.05	94.8019	10.0475	94.8019	0.00
09/12/2019	R035 On 06-August-20	9.00	Call	Bond Future	718	1	718	1	24,761.00
09/12/2019	R035 On 06-August-20	9.92	Call	Bond Future	2956	3	2956	3	0.00
09/12/2019	R035 On 06-August-20	8.75	Call	Bond Future	455	0	455	0	3,000.00
09/12/2019	R035 On 06-August-20	9.91	Call	Bond Future	2921	3	2921	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
09/12/2019	R035 On 06-August-20	9.93	Call	Bond Future	2991	3	2991	3	0.00
09/12/2019	R035 On 06-August-20	9.91	Put	Bond Future	3900	4	3900	4	0.00
09/12/2019	R035 On 06-August-20	9.93	Put	Bond Future	3827	4	3827	4	0.00
09/12/2019	R035 On 06-August-20	8.75	Put	Bond Future	10342	11	10342	11	0.00
09/12/2019	R035 On 06-August-20	9.00	Put	Bond Future	8583	9	8583	9	0.00
09/12/2019	R035 On 06-August-20	9.92	Put	Bond Future	3864	4	3864	4	0.00
09/12/2019	R035 On 05-November-20			Bond Future	10.13	92.0844	10.1261	92.0844	0.00
09/12/2019	R035 On 05-November-20	10.33	Call	Bond Future	4889	5	4889	5	0.00
09/12/2019	R035 On 05-November-20	10.32	Call	Bond Future	4849	5	4849	5	0.00
09/12/2019	R035 On 05-November-20	10.34	Call	Bond Future	4928	5	4928	5	0.00
09/12/2019	R035 On 05-November-20	10.32	Put	Bond Future	3514	4	3514	4	0.00
09/12/2019	R035 On 05-November-20	10.33	Put	Bond Future	3485	4	3485	4	0.00
09/12/2019	R035 On 05-November-20	10.34	Put	Bond Future	3457	4	3457	4	0.00
09/12/2019	R186 On 06-February-20			Bond Future	8.40	112.0258	8.3992	112.0258	103,968.00
09/12/2019	R186 On 06-February-20	8.55	Call	Bond Future	1518	1	1518	1	0.00
09/12/2019	R186 On 06-February-20	8.11	Call	Bond Future	414	0	414	0	821.00
09/12/2019	R186 On 06-February-20	8.57	Call	Bond Future	1588	1	1588	1	0.00
09/12/2019	R186 On 06-February-20	8.50	Call	Bond Future	1349	1	1349	1	0.00
09/12/2019	R186 On 06-February-20	8.56	Call	Bond Future	1553	1	1553	1	0.00
09/12/2019	R186 On 06-February-20	9.00	Call	Bond Future	3405	3	3405	3	0.00
09/12/2019	R186 On 06-February-20	8.56	Put	Bond Future	675	1	675	1	0.00
09/12/2019	R186 On 06-February-20	8.57	Put	Bond Future	656	1	656	1	0.00
09/12/2019	R186 On 06-February-20	9.00	Put	Bond Future	172	0	172	0	821.00
09/12/2019	R186 On 06-February-20	8.50	Put	Bond Future	798	1	798	1	821.00
09/12/2019	R186 On 06-February-20	8.11	Put	Bond Future	2015	2	2015	2	0.00
09/12/2019	R186 On 06-February-20	8.55	Put	Bond Future	695	1	695	1	0.00
09/12/2019	R186 On 07-May-20			Bond Future	8.45	114.0693	8.4504	114.0693	1,650.00
09/12/2019	R186 On 07-May-20	8.50	Call	Bond Future	1889	2	1889	2	0.00
09/12/2019	R186 On 07-May-20	8.08	Call	Bond Future	866	1	866	1	0.00
09/12/2019	R186 On 07-May-20	8.93	Call	Bond Future	3376	3	3376	3	0.00
09/12/2019	R186 On 07-May-20	7.90	Call	Bond Future	564	1	564	1	0.00
09/12/2019	R186 On 07-May-20	8.28	Call	Bond Future	1298	1	1298	1	6,000.00
09/12/2019	R186 On 07-May-20	8.09	Call	Bond Future	885	1	885	1	0.00
09/12/2019	R186 On 07-May-20	7.60	Call	Bond Future	239	0	239	0	6,000.00

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09/12/2019	R186 On 07-May-20	8.07	Call	Bond Future	847	1	847	1	0.00
09/12/2019	R186 On 07-May-20	8.07	Put	Bond Future	2890	3	2890	3	0.00
09/12/2019	R186 On 07-May-20	7.60	Put	Bond Future	4873	5	4873	5	0.00
09/12/2019	R186 On 07-May-20	8.93	Put	Bond Future	867	1	867	1	6,000.00
09/12/2019	R186 On 07-May-20	8.09	Put	Bond Future	2819	3	2819	3	0.00
09/12/2019	R186 On 07-May-20	7.90	Put	Bond Future	3535	4	3535	4	2,500.00
09/12/2019	R186 On 07-May-20	8.28	Put	Bond Future	2207	2	2207	2	0.00
09/12/2019	R186 On 07-May-20	8.08	Put	Bond Future	2854	3	2854	3	0.00
09/12/2019	R186 On 07-May-20	8.50	Put	Bond Future	1626	2	1626	2	23,208.00
09/12/2019	R186 On 06-August-20			Bond Future	8.50	110.8683	8.5014	110.8683	0.00
09/12/2019	R186 On 06-August-20	8.37	Call	Bond Future	1675	2	1675	2	0.00
09/12/2019	R186 On 06-August-20	8.38	Call	Bond Future	1703	2	1703	2	0.00
09/12/2019	R186 On 06-August-20	8.36	Call	Bond Future	1647	2	1647	2	0.00
09/12/2019	R186 On 06-August-20	8.36	Put	Bond Future	2376	3	2376	3	0.00
09/12/2019	R186 On 06-August-20	8.37	Put	Bond Future	2352	2	2352	2	0.00
09/12/2019	R186 On 06-August-20	8.38	Put	Bond Future	2328	2	2328	2	0.00
09/12/2019	R186 On 05-November-20			Bond Future	8.55	112.9519	8.5490	112.9519	0.00
09/12/2019	R186 On 05-November-20	8.66	Call	Bond Future	2749	3	2749	3	0.00
09/12/2019	R186 On 05-November-20	8.65	Call	Bond Future	2717	3	2717	3	0.00
09/12/2019	R186 On 05-November-20	8.64	Call	Bond Future	2686	3	2686	3	0.00
09/12/2019	R186 On 05-November-20	8.65	Put	Bond Future	2218	2	2218	2	0.00
09/12/2019	R186 On 05-November-20	8.64	Put	Bond Future	2236	2	2236	2	0.00
09/12/2019	R186 On 05-November-20	8.66	Put	Bond Future	2200	2	2200	2	0.00
09/12/2019	R197 On 06-February-20			Bond Future	301.71	301.8793	301.7094	301.8793	2,540.00
09/12/2019	R197 On 07-May-20			Bond Future	307.29	307.4596	307.2867	307.4596	0.00
09/12/2019	R197 On 06-August-20			Bond Future	305.32	305.4988	305.3229	305.4988	0.00
09/12/2019	R197 On 05-November-20			Bond Future	311.06	311.2375	311.0583	311.2375	0.00
09/12/2019	R202 On 06-February-20			Bond Future	226.89	226.8968	226.8946	226.8968	8,469.00
09/12/2019	R202 On 07-May-20			Bond Future	231.09	231.0910	231.0888	231.0910	0.00
09/12/2019	R202 On 06-August-20			Bond Future	231.33	231.3314	231.3294	231.3314	0.00
09/12/2019	R202 On 05-November-20			Bond Future	235.67	235.6769	235.6750	235.6769	0.00
09/12/2019	R208 On 06-February-20			Bond Future	6.60	102.6187	6.6044	102.6187	12,683.00
09/12/2019	R208 On 06-February-20	6.12	Call	Bond Future	0	0	0	0	0.00
09/12/2019	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
09/12/2019	R208 On 06-February-20	6.14	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R208 On 06-February-20	6.14	Put	Bond Future	503	1	503	1	0.00
09/12/2019	R208 On 06-February-20	6.12	Put	Bond Future	524	1	524	1	0.00
09/12/2019	R208 On 06-February-20	6.13	Put	Bond Future	514	1	514	1	0.00
09/12/2019	R208 On 07-May-20			Bond Future	6.37	101.0872	6.3720	101.0872	0.00
09/12/2019	R208 On 07-May-20	4.82	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R208 On 07-May-20	4.81	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R208 On 07-May-20	4.80	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R208 On 07-May-20	4.81	Put	Bond Future	1344	1	1344	1	0.00
09/12/2019	R208 On 07-May-20	4.80	Put	Bond Future	1352	1	1352	1	0.00
09/12/2019	R208 On 07-May-20	4.82	Put	Bond Future	1335	1	1335	1	0.00
09/12/2019	R208 On 06-August-20			Bond Future	5.92	102.9582	5.9160	102.9582	0.00
09/12/2019	R208 On 06-August-20	5.56	Call	Bond Future	43	0	43	0	0.00
09/12/2019	R208 On 06-August-20	5.57	Call	Bond Future	45	0	45	0	0.00
09/12/2019	R208 On 06-August-20	5.55	Call	Bond Future	41	0	41	0	0.00
09/12/2019	R208 On 06-August-20	5.55	Put	Bond Future	269	0	269	0	0.00
09/12/2019	R208 On 06-August-20	5.56	Put	Bond Future	265	0	265	0	0.00
09/12/2019	R208 On 06-August-20	5.57	Put	Bond Future	260	0	260	0	0.00
09/12/2019	R208 On 05-November-20			Bond Future	4.83	101.4824	4.8317	101.4824	0.00
09/12/2019	R208 On 05-November-20	4.79	Call	Bond Future	90	0	90	0	0.00
09/12/2019	R208 On 05-November-20	4.78	Call	Bond Future	87	0	87	0	0.00
09/12/2019	R208 On 05-November-20	4.77	Call	Bond Future	86	0	86	0	0.00
09/12/2019	R208 On 05-November-20	4.78	Put	Bond Future	107	0	107	0	0.00
09/12/2019	R208 On 05-November-20	4.77	Put	Bond Future	109	0	109	0	0.00
09/12/2019	R208 On 05-November-20	4.79	Put	Bond Future	106	0	106	0	0.00
09/12/2019	R209 On 06-February-20			Bond Future	9.92	72.8229	9.9229	72.8229	104,009.00
09/12/2019	R209 On 06-February-20	9.51	Call	Bond Future	425	0	425	0	0.00
09/12/2019	R209 On 06-February-20	9.40	Call	Bond Future	279	0	279	0	7,500.00
09/12/2019	R209 On 06-February-20	9.52	Call	Bond Future	440	0	440	0	0.00
09/12/2019	R209 On 06-February-20	9.50	Call	Bond Future	409	0	409	0	0.00
09/12/2019	R209 On 06-February-20	9.50	Put	Bond Future	3108	3	3108	3	0.00
09/12/2019	R209 On 06-February-20	9.51	Put	Bond Future	3058	3	3058	3	0.00
09/12/2019	R209 On 06-February-20	9.40	Put	Bond Future	3638	4	3638	4	0.00
09/12/2019	R209 On 06-February-20	9.52	Put	Bond Future	3008	3	3008	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
09/12/2019	R209 On 07-May-20			Bond Future	9.99	71.0000	9.9941	71.0000	0.00
09/12/2019	R209 On 07-May-20	9.45	Call	Bond Future	972	1	972	1	0.00
09/12/2019	R209 On 07-May-20	9.47	Call	Bond Future	1013	1	1013	1	0.00
09/12/2019	R209 On 07-May-20	9.46	Call	Bond Future	992	1	992	1	0.00
09/12/2019	R209 On 07-May-20	9.46	Put	Bond Future	4381	5	4381	5	0.00
09/12/2019	R209 On 07-May-20	9.47	Put	Bond Future	4336	4	4336	4	0.00
09/12/2019	R209 On 07-May-20	9.45	Put	Bond Future	4427	5	4427	5	0.00
09/12/2019	R209 On 06-August-20			Bond Future	10.07	72.3062	10.0661	72.3062	0.00
09/12/2019	R209 On 06-August-20	5.57	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R209 On 06-August-20	5.56	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R209 On 06-August-20	5.55	Call	Bond Future	0	0	0	0	0.00
09/12/2019	R209 On 06-August-20	5.56	Put	Bond Future	36900	37	36900	37	0.00
09/12/2019	R209 On 06-August-20	5.55	Put	Bond Future	37008	37	37008	37	0.00
09/12/2019	R209 On 06-August-20	5.57	Put	Bond Future	36792	37	36792	37	0.00
09/12/2019	R209 On 05-November-20			Bond Future	10.14	70.5165	10.1364	70.5165	0.00
09/12/2019	R209 On 05-November-20	10.00	Call	Bond Future	3096	3	3096	3	0.00
09/12/2019	R209 On 05-November-20	10.02	Call	Bond Future	3159	3	3159	3	0.00
09/12/2019	R209 On 05-November-20	10.01	Call	Bond Future	3127	3	3127	3	0.00
09/12/2019	R209 On 05-November-20	10.01	Put	Bond Future	3890	4	3890	4	0.00
09/12/2019	R209 On 05-November-20	10.02	Put	Bond Future	3860	4	3860	4	0.00
09/12/2019	R209 On 05-November-20	10.00	Put	Bond Future	3919	4	3919	4	0.00
09/12/2019	R210 On 06-February-20			Bond Future	188.71	188.7153	188.7127	188.7153	1,721.00
09/12/2019	R210 On 07-May-20			Bond Future	189.56	189.5602	189.5577	189.5602	0.00
09/12/2019	R210 On 06-August-20			Bond Future	193.14	193.1446	193.1422	193.1446	0.00
09/12/2019	R210 On 05-November-20			Bond Future	194.05	194.0573	194.0549	194.0573	0.00
09/12/2019	R212 On 06-February-20			Bond Future	161.84	161.8450	161.8402	161.8450	7,963.00
09/12/2019	R212 On 07-May-20			Bond Future	164.83	164.8367	164.8318	164.8367	0.00
09/12/2019	R212 On 06-August-20			Bond Future	165.66	165.6654	165.6606	165.6654	0.00
09/12/2019	R212 On 05-November-20			Bond Future	168.77	168.7774	168.7726	168.7774	0.00
09/12/2019	R213 On 06-February-20			Bond Future	9.42	86.5184	9.4247	86.5184	24,111.00
09/12/2019	R213 On 06-February-20	9.28	Call	Bond Future	889	1	889	1	0.00
09/12/2019	R213 On 06-February-20	9.27	Call	Bond Future	864	1	864	1	0.00
09/12/2019	R213 On 06-February-20	9.26	Call	Bond Future	840	1	840	1	0.00
09/12/2019	R213 On 06-February-20	9.27	Put	Bond Future	1801	2	1801	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
09/12/2019	R213 On 06-February-20	9.26	Put	Bond Future	1838	2	1838	2	0.00
09/12/2019	R213 On 06-February-20	9.28	Put	Bond Future	1765	2	1765	2	0.00
09/12/2019	R213 On 07-May-20			Bond Future	9.49	84.5446	9.4922	84.5446	0.00
09/12/2019	R213 On 07-May-20	9.00	Call	Bond Future	942	1	942	1	0.00
09/12/2019	R213 On 07-May-20	9.01	Call	Bond Future	961	1	961	1	0.00
09/12/2019	R213 On 07-May-20	9.02	Call	Bond Future	981	1	981	1	0.00
09/12/2019	R213 On 07-May-20	9.02	Put	Bond Future	3836	4	3836	4	0.00
09/12/2019	R213 On 07-May-20	9.00	Put	Bond Future	3920	4	3920	4	0.00
09/12/2019	R213 On 07-May-20	9.01	Put	Bond Future	3878	4	3878	4	0.00
09/12/2019	R213 On 06-August-20			Bond Future	9.56	86.1014	9.5599	86.1014	0.00
09/12/2019	R213 On 06-August-20	9.29	Call	Bond Future	1864	2	1864	2	0.00
09/12/2019	R213 On 06-August-20	9.31	Call	Bond Future	1918	2	1918	2	0.00
09/12/2019	R213 On 06-August-20	9.30	Call	Bond Future	1891	2	1891	2	0.00
09/12/2019	R213 On 06-August-20	9.30	Put	Bond Future	3419	4	3419	4	0.00
09/12/2019	R213 On 06-August-20	9.31	Put	Bond Future	3387	4	3387	4	0.00
09/12/2019	R213 On 06-August-20	9.29	Put	Bond Future	3451	4	3451	4	0.00
09/12/2019	R213 On 05-November-20			Bond Future	9.63	84.1703	9.6303	84.1703	0.00
09/12/2019	R213 On 05-November-20	9.59	Call	Bond Future	3069	3	3069	3	0.00
09/12/2019	R213 On 05-November-20	9.60	Call	Bond Future	3101	3	3101	3	0.00
09/12/2019	R213 On 05-November-20	9.61	Call	Bond Future	3133	3	3133	3	0.00
09/12/2019	R213 On 05-November-20	9.61	Put	Bond Future	3249	3	3249	3	0.00
09/12/2019	R213 On 05-November-20	9.59	Put	Bond Future	3299	3	3299	3	0.00
09/12/2019	R213 On 05-November-20	9.60	Put	Bond Future	3274	3	3274	3	0.00
09/12/2019	R214 On 06-February-20			Bond Future	10.17	71.0799	10.1666	71.0799	19,135.00
09/12/2019	R214 On 06-February-20	9.71	Call	Bond Future	391	0	391	0	0.00
09/12/2019	R214 On 06-February-20	9.73	Call	Bond Future	421	0	421	0	0.00
09/12/2019	R214 On 06-February-20	10.42	Call	Bond Future	2444	2	2444	2	0.00
09/12/2019	R214 On 06-February-20	9.52	Call	Bond Future	177	0	177	0	1,000.00
09/12/2019	R214 On 06-February-20	9.87	Call	Bond Future	678	1	678	1	1,000.00
09/12/2019	R214 On 06-February-20	9.72	Call	Bond Future	406	0	406	0	0.00
09/12/2019	R214 On 06-February-20	9.72	Put	Bond Future	3364	4	3364	4	0.00
09/12/2019	R214 On 06-February-20	9.52	Put	Bond Future	4526	5	4526	5	0.00
09/12/2019	R214 On 06-February-20	9.73	Put	Bond Future	3311	4	3311	4	0.00
09/12/2019	R214 On 06-February-20	9.87	Put	Bond Future	2621	3	2621	3	0.00

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09/12/2019	R214 On 06-February-20	9.71	Put	Bond Future	3418	4	3418	4	0.00
09/12/2019	R214 On 06-February-20	10.42	Put	Bond Future	851	1	851	1	1,000.00
09/12/2019	R214 On 07-May-20			Bond Future	10.24	69.0782	10.2374	69.0782	0.00
09/12/2019	R214 On 07-May-20	9.76	Call	Bond Future	1196	1	1196	1	0.00
09/12/2019	R214 On 07-May-20	9.77	Call	Bond Future	1219	1	1219	1	0.00
09/12/2019	R214 On 07-May-20	9.31	Call	Bond Future	426	0	426	0	1,250.00
09/12/2019	R214 On 07-May-20	9.91	Call	Bond Future	1563	1	1563	1	1,250.00
09/12/2019	R214 On 07-May-20	10.66	Call	Bond Future	4123	4	4123	4	0.00
09/12/2019	R214 On 07-May-20	9.75	Call	Bond Future	1174	1	1174	1	0.00
09/12/2019	R214 On 07-May-20	9.75	Put	Bond Future	4374	5	4374	5	0.00
09/12/2019	R214 On 07-May-20	9.91	Put	Bond Future	3687	4	3687	4	0.00
09/12/2019	R214 On 07-May-20	9.31	Put	Bond Future	6723	7	6723	7	0.00
09/12/2019	R214 On 07-May-20	10.66	Put	Bond Future	1528	2	1528	2	1,250.00
09/12/2019	R214 On 07-May-20	9.76	Put	Bond Future	4329	5	4329	5	0.00
09/12/2019	R214 On 07-May-20	9.77	Put	Bond Future	4283	4	4283	4	0.00
09/12/2019	R214 On 06-August-20			Bond Future	10.31	70.3488	10.3086	70.3488	0.00
09/12/2019	R214 On 06-August-20	9.97	Call	Bond Future	2051	2	2051	2	0.00
09/12/2019	R214 On 06-August-20	9.98	Call	Bond Future	2080	2	2080	2	0.00
09/12/2019	R214 On 06-August-20	9.99	Call	Bond Future	2109	2	2109	2	0.00
09/12/2019	R214 On 06-August-20	9.99	Put	Bond Future	4150	4	4150	4	0.00
09/12/2019	R214 On 06-August-20	9.97	Put	Bond Future	4224	4	4224	4	0.00
09/12/2019	R214 On 06-August-20	9.98	Put	Bond Future	4187	4	4187	4	0.00
09/12/2019	R214 On 05-November-20			Bond Future	10.38	68.3763	10.3812	68.3763	0.00
09/12/2019	R214 On 05-November-20	10.25	Call	Bond Future	3318	3	3318	3	0.00
09/12/2019	R214 On 05-November-20	10.26	Call	Bond Future	3350	3	3350	3	0.00
09/12/2019	R214 On 05-November-20	10.24	Call	Bond Future	3285	3	3285	3	0.00
09/12/2019	R214 On 05-November-20	10.24	Put	Bond Future	4168	4	4168	4	0.00
09/12/2019	R214 On 05-November-20	10.25	Put	Bond Future	4137	4	4137	4	0.00
09/12/2019	R214 On 05-November-20	10.26	Put	Bond Future	4106	4	4106	4	0.00
09/12/2019	R248 On 06-February-20			Bond Future	10.28	89.6815	10.2789	89.6815	95,180.00
09/12/2019	R248 On 06-February-20	9.72	Call	Bond Future	315	0	315	0	0.00
09/12/2019	R248 On 06-February-20	9.70	Call	Bond Future	288	0	288	0	0.00
09/12/2019	R248 On 06-February-20	9.71	Call	Bond Future	301	0	301	0	0.00
09/12/2019	R248 On 06-February-20	9.70	Put	Bond Future	5161	5	5161	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
09/12/2019	R248 On 06-February-20	9.72	Put	Bond Future	5012	5	5012	5	0.00
09/12/2019	R248 On 06-February-20	9.71	Put	Bond Future	5087	5	5087	5	0.00
09/12/2019	R248 On 07-May-20			Bond Future	10.35	86.8775	10.3530	86.8775	0.00
09/12/2019	R248 On 07-May-20	9.77	Call	Bond Future	1128	1	1128	1	0.00
09/12/2019	R248 On 07-May-20	9.79	Call	Bond Future	1178	1	1178	1	0.00
09/12/2019	R248 On 07-May-20	9.78	Call	Bond Future	1152	1	1152	1	0.00
09/12/2019	R248 On 07-May-20	9.78	Put	Bond Future	5910	6	5910	6	0.00
09/12/2019	R248 On 07-May-20	9.77	Put	Bond Future	5973	6	5973	6	0.00
09/12/2019	R248 On 07-May-20	9.79	Put	Bond Future	5849	6	5849	6	0.00
09/12/2019	R248 On 06-August-20			Bond Future	10.43	88.4751	10.4277	88.4751	0.00
09/12/2019	R248 On 06-August-20	9.25	Call	Bond Future	630	1	630	1	20,640.00
09/12/2019	R248 On 06-August-20	10.18	Call	Bond Future	2921	3	2921	3	0.00
09/12/2019	R248 On 06-August-20	10.20	Call	Bond Future	2994	3	2994	3	0.00
09/12/2019	R248 On 06-August-20	9.00	Call	Bond Future	383	0	383	0	3,000.00
09/12/2019	R248 On 06-August-20	10.19	Call	Bond Future	2958	3	2958	3	0.00
09/12/2019	R248 On 06-August-20	10.19	Put	Bond Future	4852	5	4852	5	0.00
09/12/2019	R248 On 06-August-20	10.20	Put	Bond Future	4807	5	4807	5	0.00
09/12/2019	R248 On 06-August-20	9.00	Put	Bond Future	12964	13	12964	13	0.00
09/12/2019	R248 On 06-August-20	10.18	Put	Bond Future	4897	5	4897	5	0.00
09/12/2019	R248 On 06-August-20	9.25	Put	Bond Future	10785	11	10785	11	0.00
09/12/2019	R248 On 05-November-20			Bond Future	10.50	85.7029	10.5038	85.7029	0.00
09/12/2019	R248 On 05-November-20	10.04	Call	Bond Future	2972	3	2972	3	0.00
09/12/2019	R248 On 05-November-20	10.03	Call	Bond Future	2939	3	2939	3	0.00
09/12/2019	R248 On 05-November-20	10.02	Call	Bond Future	2907	3	2907	3	0.00
09/12/2019	R248 On 05-November-20	10.03	Put	Bond Future	6737	7	6737	7	0.00
09/12/2019	R248 On 05-November-20	10.02	Put	Bond Future	6788	7	6788	7	0.00
09/12/2019	R248 On 05-November-20	10.04	Put	Bond Future	6687	7	6687	7	0.00